



Daily MTM Report

Daily summary for: 18/11/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/12/2009 Foreign Exchange Future			7.46880	7.48140		18.96	69,915,436.80	9,361	314,552.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,869.00000	8,881	53.13	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	50.67	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,869.00000	6,881	50.67	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,419.00000	8,431	53.13	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,581.00000	3,569	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,619.00000	8,631	53.13	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	50.11	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,619.00000	6,631	50.11	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		420.00000	0,407	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		39.00000	0,038	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,382.00000	1,369	24.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		1.00000	0,000	24.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,381.00000	2,369	29.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	29.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,381.00000	3,369	29.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,369.00000	8,381	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	49.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,369.00000	6,381	49.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,631.00000	3,619	26.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	26.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,519.00000	8,531	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,481.00000	3,469	28.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,819.00000	8,831	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	50.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,819.00000	6,831	50.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		9,019.00000	9,031	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	51.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		7,019.00000	7,031	51.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		145.00000	0,138	19.22	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		164.00000	0,169	19.22	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Call		983.00000	0,970	22.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		2.00000	0,001	22.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		1,981.00000	1,969	26.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		2,981.00000	2,969	34.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,969.00000	8,981	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,919.00000	8,931	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,919.00000	6,931	50.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,719.00000	8,731	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	50.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,719.00000	6,731	50.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,282.00000	1,269	24.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		1.00000	0,000	24.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,281.00000	2,269	29.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,281.00000	3,269	31.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,769.00000	8,781	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	50.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,769.00000	6,781	50.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,669.00000	8,681	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	50.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,669.00000	6,681	50.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		379.00000	0,365	20.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		48.00000	0,046	20.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,332.00000	1,319	24.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		1.00000	0,000	24.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,331.00000	2,319	29.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,331.00000	3,319	30.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,569.00000	8,581	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,569.00000	4,581	44.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,469.00000	8,481	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	49.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,469.00000	6,481	49.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	50.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,969.00000	6,981	50.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	43.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,969.00000	3,981	43.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,531.00000	1,519	25.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,531.00000	2,519	30.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,531.00000	3,519	27.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,069.00000	7,081	51.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		463.00000	0,449	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		32.00000	0,030	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,432.00000	1,419	24.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		1.00000	0,000	24.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,431.00000	3,419	29.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	51.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,419.00000	7,431	51.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,083.00000	1,070	23.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		2.00000	0,001	23.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,081.00000	2,069	27.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	27.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,081.00000	3,069	34.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	51.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,269.00000	7,281	51.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,232.00000	1,219	23.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		1.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,231.00000	2,219	28.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,231.00000	3,219	32.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	51.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,319.00000	7,331	51.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,181.00000	2,169	28.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,181.00000	3,169	32.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	51.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,369.00000	7,381	51.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,132.00000	1,119	23.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		1.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,131.00000	2,119	27.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,131.00000	3,119	33.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	52.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,469.00000	7,481	52.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		171.00000	0,160	18.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		140.00000	0,141	18.96	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,033.00000	1,020	23.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		2.00000	0,001	23.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Call		2,031.00000	2,019	27.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,031.00000	3,019	34.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	34.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	52.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,619.00000	7,631	52.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		885.00000	0,872	22.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		4.00000	0,003	22.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,881.00000	1,869	26.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,881.00000	2,869	33.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		836.00000	0,823	22.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		5.00000	0,004	22.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,831.00000	1,819	26.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,831.00000	2,819	33.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	53.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,919.00000	7,931	53.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,581.00000	1,569	25.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,581.00000	2,569	31.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	52.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,869.00000	7,881	52.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,631.00000	1,619	25.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,631.00000	2,619	31.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,769.00000	7,781	52.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		739.00000	0,726	21.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		8.00000	0,007	21.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,731.00000	1,719	25.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,731.00000	2,719	32.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	32.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,669.00000	7,681	52.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,119.00000	7,131	51.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,681.00000	1,669	25.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		507.00000	0,493	20.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		26.00000	0,024	20.84	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,481.00000	1,469	24.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,481.00000	2,469	30.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		232.00000	0,220	19.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		101.00000	0,101	19.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,819.00000	7,831	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		57.00000	0,053	20.81	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		376.00000	0,384	20.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,182.00000	1,169	23.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		1.00000	0,000	23.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,681.00000	2,669	32.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,181.00000	4,169	20.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	20.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,069.00000	8,081	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		934.00000	0,921	22.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		3.00000	0,002	22.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,431.00000	2,419	30.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,931.00000	3,919	22.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		691.00000	0,678	21.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		10.00000	0,009	21.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,769.00000	2,781	35.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		552.00000	0,538	21.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		21.00000	0,019	21.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		644.00000	0,631	21.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		13.00000	0,012	21.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		598.00000	0,584	21.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		17.00000	0,015	21.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		266.00000	0,253	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		85.00000	0,084	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	39.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,369.00000	3,381	39.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		125.00000	0,119	19.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		194.00000	0,200	19.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		339.00000	0,326	20.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		58.00000	0,057	20.00	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,569.00000	5,581	47.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,169.00000	5,181	46.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		302.00000	0,288	19.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		71.00000	0,069	19.79	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		200.00000	0,189	19.17	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		119.00000	0,120	19.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	48.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,869.00000	5,881	48.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		67.00000	0,062	20.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		336.00000	0,343	20.55	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	48.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,969.00000	5,981	48.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		48.00000	0,044	21.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		417.00000	0,425	21.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	50.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,569.00000	6,581	50.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		7.00000	0,006	24.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		976.00000	0,987	24.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		18.00000	0,016	22.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		687.00000	0,697	22.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	49.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,519.00000	6,531	49.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,169.00000	6,181	49.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,969.00000	4,981	46.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	49.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,319.00000	6,331	49.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	49.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,419.00000	6,431	49.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	49.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,269.00000	6,281	49.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	46.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,069.00000	5,081	46.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	44.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,469.00000	4,481	44.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	42.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,869.00000	3,881	42.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	38.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,269.00000	3,281	38.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	34.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,669.00000	2,681	34.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	30.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,069.00000	2,081	30.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2.00000	0,001	26.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,471.00000	1,482	26.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		9.00000	0,008	23.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		878.00000	0,889	23.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		29.00000	0,027	21.87	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		548.00000	0,558	21.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		107.00000	0,101	19.75	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		226.00000	0,232	19.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	44.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,369.00000	4,381	44.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	42.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,769.00000	3,781	42.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	37.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,169.00000	3,181	37.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,569.00000	2,581	33.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,969.00000	1,981	29.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2.00000	0,002	26.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,371.00000	1,383	26.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		13.00000	0,011	23.19	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		782.00000	0,792	23.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		92.00000	0,086	20.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		261.00000	0,267	20.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		11.00000	0,009	23.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		830.00000	0,840	23.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		78.00000	0,073	20.28	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		297.00000	0,304	20.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,769.00000	5,781	48.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	45.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,669.00000	4,681	45.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,069.00000	4,081	43.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	39.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,469.00000	3,481	39.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	35.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,869.00000	2,881	35.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,269.00000	2,281	31.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1.00000	0,001	27.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,670.00000	1,682	27.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		5.00000	0,004	24.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,074.00000	1,085	24.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		35.00000	0,032	21.60	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		504.00000	0,513	21.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		41.00000	0,037	21.34	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		460.00000	0,468	21.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,369.00000	5,381	47.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	45.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,769.00000	4,781	45.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	43.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,169.00000	4,181	43.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,569.00000	3,581	40.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,969.00000	2,981	36.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,369.00000	2,381	32.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,770.00000	1,781	28.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		4.00000	0,003	25.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,173.00000	1,184	25.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		25.00000	0,022	22.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		594.00000	0,603	22.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		21.00000	0,019	22.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		640.00000	0,650	22.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		15.00000	0,013	22.93	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		734.00000	0,744	22.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	48.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,069.00000	6,081	48.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,469.00000	5,481	47.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,869.00000	4,881	45.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	44.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,269.00000	4,281	44.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	41.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,669.00000	3,681	41.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,469.00000	2,481	33.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,870.00000	1,881	29.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3.00000	0,002	25.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,272.00000	1,283	25.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	48.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,919.00000	5,931	48.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,719.00000	4,731	45.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	40.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,519.00000	3,531	40.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,319.00000	2,331	31.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1.00000	0,001	28.22	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,720.00000	1,732	28.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		4.00000	0,003	25.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,123.00000	1,134	25.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	48.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		6,019.00000	6,031	48.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,419.00000	5,431	47.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,219.00000	4,231	44.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	36.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		3,019.00000	3,031	36.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,820.00000	1,831	28.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3.00000	0,002	25.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,222.00000	1,233	25.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	49.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,219.00000	6,231	49.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		5,019.00000	5,031	46.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	42.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,819.00000	3,831	42.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	34.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,619.00000	2,631	34.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	29.88	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2,019.00000	2,031	29.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2.00000	0,001	26.63	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,421.00000	1,432	26.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	48.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,119.00000	6,131	48.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	44.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,319.00000	4,331	44.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	37.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,119.00000	3,131	37.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	29.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,919.00000	1,931	29.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2.00000	0,002	26.10	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,321.00000	1,333	26.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	46.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,119.00000	5,131	46.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,919.00000	3,931	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	34.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,719.00000	2,731	34.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,119.00000	2,131	30.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	27.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,520.00000	1,532	27.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		8.00000	0,007	23.98	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		927.00000	0,938	23.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	48.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,819.00000	5,831	48.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	45.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,619.00000	4,631	45.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	39.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,419.00000	3,431	39.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,219.00000	2,231	31.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		1.00000	0,001	27.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,620.00000	1,632	27.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		6.00000	0,005	24.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1,025.00000	1,036	24.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	47.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,619.00000	5,631	47.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	46.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,219.00000	5,231	46.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	45.63	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,819.00000	4,831	45.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	44.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,419.00000	4,431	44.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	40.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,619.00000	3,631	40.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	38.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,219.00000	3,231	38.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,819.00000	2,831	35.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	32.66	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,419.00000	2,431	32.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	48.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,719.00000	5,731	48.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	46.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,319.00000	5,331	46.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	45.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,919.00000	4,931	45.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	44.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,519.00000	4,531	44.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	43.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,119.00000	4,131	43.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	41.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,719.00000	3,731	41.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,319.00000	3,331	38.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	36.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,919.00000	2,931	36.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,519.00000	2,531	33.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.47	0.00	0	9,452.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		5,519.00000	5,531	47.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	37.16	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,069.00000	3,081	37.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		4,019.00000	4,031	43.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,969.00000	7,981	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,031.00000	4,019	20.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		8,019.00000	8,031	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		3,981.00000	3,969	21.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	21.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,931.00000	1,919	26.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,931.00000	2,919	34.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	34.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,219.00000	8,231	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		787.00000	0,774	22.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		6.00000	0,005	22.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,781.00000	1,769	26.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,781.00000	2,769	32.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	32.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,781.00000	3,769	24.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	24.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,119.00000	8,131	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,881.00000	3,869	23.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,169.00000	8,181	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,169.00000	2,181	30.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,831.00000	3,819	23.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,269.00000	8,281	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,731.00000	3,719	25.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,319.00000	8,331	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,681.00000	3,669	25.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,131.00000	4,119	20.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	20.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,081.00000	4,069	20.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.60030	7.61140		19.45	1,770,869.90	233	30,281.00

Contract Details				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	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,889.00000	8,900	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,889.00000	6,900	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,639.00000	8,650	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,639.00000	6,650	33.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		158.00000	0,154	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		797.00000	0,804	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		534.00000	0,525	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		173.00000	0,175	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,376.00000	1,364	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		15.00000	0,014	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,363.00000	2,352	25.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	25.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,362.00000	3,350	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,389.00000	8,400	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		708.00000	0,698	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		97.00000	0,098	18.76	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,620.00000	1,608	21.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		9.00000	0,008	21.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,613.00000	2,601	27.22	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		2.00000	0,001	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,611.00000	3,600	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,439.00000	8,450	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,439.00000	6,450	33.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,561.00000	3,550	31.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,539.00000	8,550	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,003	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,541.00000	4,553	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		600.00000	0,590	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		139.00000	0,140	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,473.00000	1,461	20.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		12.00000	0,011	20.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,462.00000	3,450	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,839.00000	8,850	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,839.00000	6,850	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,039.00000	9,050	36.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,039.00000	7,050	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		102.00000	0,099	23.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,141.00000	1,149	23.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,966.00000	1,954	23.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		5.00000	0,004	23.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,962.00000	2,951	29.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	29.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,989.00000	9,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,989.00000	7,000	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,939.00000	8,950	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,939.00000	6,950	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,739.00000	8,750	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,739.00000	6,750	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,789.00000	8,800	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,789.00000	6,800	34.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,689.00000	8,700	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,689.00000	6,700	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,327.00000	1,316	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		16.00000	0,016	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,314.00000	2,302	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		3.00000	0,002	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,312.00000	3,300	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,589.00000	8,600	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,589.00000	6,600	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,489.00000	8,500	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,489.00000	6,500	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,002	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,990.00000	5,002	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,511.00000	3,500	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		167.00000	0,163	22.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		756.00000	0,763	22.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		566.00000	0,557	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		155.00000	0,157	18.99	0.00	0	110.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,425.00000	1,413	20.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		14.00000	0,013	20.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,413.00000	2,402	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		2.00000	0,002	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,412.00000	3,400	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		141.00000	0,138	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		880.00000	0,888	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		472.00000	0,464	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		211.00000	0,214	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,279.00000	1,267	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		18.00000	0,017	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,264.00000	2,252	25.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		3.00000	0,002	25.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,262.00000	3,250	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,040.00000	1,030	18.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		29.00000	0,030	18.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,015.00000	2,003	23.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		4.00000	0,003	23.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,012.00000	3,001	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		416.00000	0,408	19.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		255.00000	0,258	19.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,183.00000	1,171	19.08	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	6.45	Put		22.00000	0,021	19.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,164.00000	2,153	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,003	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,162.00000	3,151	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		133.00000	0,130	22.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		922.00000	0,930	22.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		444.00000	0,435	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		233.00000	0,235	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,214.00000	2,202	24.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		3.00000	0,002	24.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,212.00000	3,200	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,135.00000	1,124	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		24.00000	0,024	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,115.00000	2,103	24.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		4.00000	0,003	24.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,112.00000	3,101	30.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	30.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,440.00000	5,451	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,088.00000	1,077	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		27.00000	0,027	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,065.00000	2,053	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		4.00000	0,003	23.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,062.00000	3,051	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	0,003	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,590.00000	4,603	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		97.00000	0,094	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,186.00000	1,194	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		302.00000	0,296	19.88	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		391.00000	0,396	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		952.00000	0,941	18.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		41.00000	0,041	18.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,916.00000	1,904	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		5.00000	0,004	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,912.00000	2,901	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		285.00000	0,278	20.09	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		424.00000	0,428	20.09	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		909.00000	0,898	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		48.00000	0,048	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,867.00000	1,855	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		6.00000	0,005	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,862.00000	2,851	28.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	28.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		69.00000	0,067	25.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,508.00000	1,517	25.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		670.00000	0,661	18.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		109.00000	0,111	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,571.00000	1,559	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		10.00000	0,009	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,563.00000	2,551	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		2.00000	0,001	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		252.00000	0,247	20.52	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		491.00000	0,497	20.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		825.00000	0,815	18.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		64.00000	0,065	18.59	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,768.00000	1,756	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		7.00000	0,006	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,762.00000	2,751	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		79.00000	0,077	24.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,368.00000	1,377	24.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		785.00000	0,775	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		74.00000	0,075	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,719.00000	1,707	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		8.00000	0,007	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		746.00000	0,736	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		85.00000	0,086	18.71	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,669.00000	1,657	21.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		8.00000	0,007	21.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,663.00000	2,651	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		2.00000	0,001	27.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,490.00000	5,501	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		2.00000	0,003	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,491.00000	4,503	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		634.00000	0,625	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		123.00000	0,125	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,522.00000	1,510	20.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		11.00000	0,010	20.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,513.00000	2,501	26.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		2.00000	0,001	26.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		2.00000	0,004	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,391.00000	4,404	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		502.00000	0,494	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		191.00000	0,194	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	35.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,789.00000	7,800	35.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,231.00000	1,219	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		20.00000	0,019	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,712.00000	2,701	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,211.00000	4,200	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,039.00000	8,050	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,002	32.63	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	12.65	Put		5,040.00000	5,052	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		996.00000	0,985	18.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		35.00000	0,035	18.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,463.00000	2,452	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,002	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,961.00000	3,950	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		390.00000	0,382	19.34	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		279.00000	0,282	19.34	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		63.00000	0,061	26.04	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,602.00000	1,611	26.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	0,003	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,640.00000	4,653	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		365.00000	0,357	19.39	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		304.00000	0,307	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		341.00000	0,334	19.45	0.00	0	147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		330.00000	0,334	19.45	0.00	0	120.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		44.00000	0,043	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,983.00000	1,993	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		48.00000	0,047	27.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,887.00000	1,897	27.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		321.00000	0,314	19.66	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		360.00000	0,364	19.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		238.00000	0,232	20.73	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		527.00000	0,532	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,002	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,840.00000	4,852	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		199.00000	0,194	21.37	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		638.00000	0,644	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,090.00000	5,101	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		149.00000	0,146	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		838.00000	0,846	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,002	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,740.00000	4,752	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		40.00000	0,040	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,079.00000	2,090	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		224.00000	0,219	20.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		563.00000	0,569	20.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,002	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,790.00000	4,802	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		211.00000	0,206	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		600.00000	0,606	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		177.00000	0,173	21.79	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		716.00000	0,723	21.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,002	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,890.00000	4,902	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		21.00000	0,025	29.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,510.00000	2,525	29.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		25.00000	0,028	28.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,414.00000	2,428	28.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		28.00000	0,031	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,317.00000	2,331	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		188.00000	0,183	21.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		677.00000	0,683	21.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,290.00000	5,301	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		19.00000	0,023	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,608.00000	2,623	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		120.00000	0,117	23.28	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,009.00000	1,017	23.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,240.00000	5,251	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		126.00000	0,123	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		965.00000	0,973	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,340.00000	5,351	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		113.00000	0,110	23.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,052.00000	1,060	23.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,390.00000	5,401	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		14.00000	0,019	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,803.00000	2,819	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		16.00000	0,020	29.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,705.00000	2,720	29.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		107.00000	0,105	23.70	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,096.00000	1,105	23.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,540.00000	5,551	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		92.00000	0,090	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,231.00000	1,240	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,040.00000	6,050	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		72.00000	0,070	25.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,461.00000	1,470	25.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,640.00000	5,651	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		11.00000	0,016	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,950.00000	2,966	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		83.00000	0,081	24.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,322.00000	1,331	24.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,990.00000	6,000	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	0,001	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,740.00000	5,751	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		10.00000	0,015	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,049.00000	3,065	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		75.00000	0,074	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,414.00000	1,424	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	32.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,590.00000	5,601	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		12.00000	0,017	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,901.00000	2,917	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		87.00000	0,085	24.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,276.00000	1,285	24.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,890.00000	5,900	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		55.00000	0,053	26.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,744.00000	1,753	26.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		50.00000	0,049	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,839.00000	1,849	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	0,000	32.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,190.00000	6,200	32.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		43.00000	0,042	27.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,032.00000	2,042	27.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,389.00000	6,400	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		2.00000	0,004	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,291.00000	4,304	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		32.00000	0,034	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,221.00000	2,234	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,539.00000	6,550	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		2.00000	0,004	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,441.00000	4,454	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	15/03/2010	Foreign Exchange Future	11.95	Call		2.00000	0,004	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,341.00000	4,354	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,289.00000	6,300	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		2.00000	0,005	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,191.00000	4,205	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		2.00000	0,006	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,091.00000	4,106	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		37.00000	0,038	28.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,126.00000	2,138	28.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,339.00000	6,350	33.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		2.00000	0,005	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,241.00000	4,255	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		2.00000	0,005	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,141.00000	4,155	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		2.00000	0,006	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,041.00000	4,056	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		3.00000	0,007	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,942.00000	3,957	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	0,001	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,690.00000	5,701	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		10.00000	0,015	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,999.00000	3,015	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		65.00000	0,064	25.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,554.00000	1,564	25.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	0,001	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,790.00000	5,801	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		7.00000	0,012	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,296.00000	3,312	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		8.00000	0,013	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,197.00000	3,213	30.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		9.00000	0,014	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,098.00000	3,114	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		60.00000	0,058	26.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,649.00000	1,658	26.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		1.00000	0,001	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,840.00000	5,851	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		8.00000	0,013	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,147.00000	3,163	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		57.00000	0,056	26.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,696.00000	1,706	26.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,940.00000	5,950	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		3.00000	0,007	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,842.00000	3,857	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		3.00000	0,008	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,742.00000	3,758	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		4.00000	0,009	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,643.00000	3,659	31.87	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	11.15	Call		5.00000	0,010	31.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,544.00000	3,560	31.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		5.00000	0,010	31.40	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,444.00000	3,460	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		6.00000	0,011	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,345.00000	3,361	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		7.00000	0,012	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,246.00000	3,262	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		52.00000	0,051	26.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,791.00000	1,801	26.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,090.00000	6,100	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		2.00000	0,007	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,991.00000	4,007	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		3.00000	0,007	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,892.00000	3,907	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		3.00000	0,008	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,792.00000	3,808	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		4.00000	0,008	31.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,693.00000	3,708	31.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		4.00000	0,009	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,593.00000	3,609	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		5.00000	0,010	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,494.00000	3,510	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		46.00000	0,045	27.53	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	9.50	Put		1,935.00000	1,945	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,002	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,940.00000	4,952	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		13.00000	0,018	29.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,852.00000	2,868	29.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		15.00000	0,020	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,754.00000	2,770	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		17.00000	0,021	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,656.00000	2,671	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		20.00000	0,024	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,559.00000	2,574	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		23.00000	0,026	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,462.00000	2,476	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		26.00000	0,029	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,365.00000	2,379	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		35.00000	0,036	28.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,174.00000	2,186	28.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		1.00000	0,003	32.65	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,690.00000	4,703	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		30.00000	0,032	28.55	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,269.00000	2,282	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		3.00000	0,008	32.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,832.00000	3,848	32.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		6.00000	0,011	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,395.00000	3,411	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	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,989.00000	8,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,011.00000	4,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,939.00000	7,950	36.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,061.00000	4,050	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,089.00000	8,100	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,911.00000	3,900	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,189.00000	8,200	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		268.00000	0,262	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		457.00000	0,462	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		867.00000	0,856	18.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		56.00000	0,056	18.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,817.00000	1,805	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		6.00000	0,005	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,812.00000	2,801	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,811.00000	3,800	32.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,239.00000	8,250	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,239.00000	6,250	33.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,761.00000	3,750	32.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,289.00000	8,300	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,711.00000	3,700	32.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,839.00000	7,850	36.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,161.00000	4,150	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,889.00000	7,900	36.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,111.00000	4,100	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,139.00000	8,150	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,140.00000	6,150	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,861.00000	3,850	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,339.00000	8,350	36.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,661.00000	3,650	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.73180	7.74330		19.68	30,927.20	4	18,706.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		267.00000	0,262	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		924.00000	0,930	21.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,408.00000	8,419	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	0,007	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,412.00000	6,425	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,594.00000	3,583	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,458.00000	8,469	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		5.00000	0,007	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,462.00000	6,475	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,545.00000	3,533	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		2.00000	0,001	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,558.00000	8,569	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,858.00000	8,869	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,058.00000	9,068	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	0,004	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,060.00000	7,072	32.86	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	10.80	Call		56.00000	0,056	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,113.00000	3,124	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,008.00000	9,018	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	0,004	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,010.00000	7,022	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		57.00000	0,057	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,064.00000	3,075	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,005.00000	1,992	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		12.00000	0,010	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,996.00000	2,984	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,002	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,958.00000	8,969	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	0,004	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,960.00000	6,972	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,758.00000	8,769	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,808.00000	8,819	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,708.00000	8,719	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		4.00000	0,005	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,711.00000	6,723	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		601.00000	0,592	19.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		308.00000	0,310	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,340.00000	1,327	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		47.00000	0,045	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,301.00000	2,288	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		8.00000	0,006	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,295.00000	3,283	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		2.00000	0,001	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,608.00000	8,619	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		4.00000	0,006	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,611.00000	6,624	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,432.00000	1,419	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		39.00000	0,037	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,400.00000	2,388	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		7.00000	0,006	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,395.00000	3,383	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		2.00000	0,001	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,508.00000	8,519	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		716.00000	0,706	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		223.00000	0,224	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,525.00000	1,512	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		32.00000	0,030	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,495.00000	3,483	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,001	28.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		5.00000	0,006	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,562.00000	6,574	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		15.00000	0,019	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,072.00000	5,087	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		289.00000	0,284	21.55	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		846.00000	0,852	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		686.00000	0,676	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		243.00000	0,244	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,478.00000	1,466	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		35.00000	0,034	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,450.00000	2,437	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		7.00000	0,005	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,445.00000	3,433	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		2.00000	0,001	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		257.00000	0,252	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		964.00000	0,970	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		204.00000	0,201	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,211.00000	1,219	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	0,005	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,861.00000	6,873	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	0,005	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,811.00000	6,823	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		38.00000	0,038	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,845.00000	3,856	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		4.00000	0,005	33.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,761.00000	6,773	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		212.00000	0,208	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,169.00000	1,176	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,116.00000	1,105	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		73.00000	0,073	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,054.00000	2,041	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		11.00000	0,009	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,046.00000	3,034	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		3.00000	0,002	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		247.00000	0,243	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,004.00000	1,011	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		574.00000	0,566	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		331.00000	0,334	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,252.00000	2,239	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		9.00000	0,007	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,245.00000	3,233	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,001	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		12.00000	0,016	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,319.00000	5,334	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		27.00000	0,029	31.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,334.00000	4,347	31.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		49.00000	0,049	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,356.00000	3,367	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		237.00000	0,233	22.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,044.00000	1,051	22.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		549.00000	0,541	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		356.00000	0,359	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,249.00000	1,237	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		56.00000	0,055	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,202.00000	2,190	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		9.00000	0,008	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,195.00000	3,184	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		12.00000	0,016	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,369.00000	5,384	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		26.00000	0,028	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,383.00000	4,396	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		47.00000	0,048	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,404.00000	3,416	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		228.00000	0,225	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,085.00000	1,093	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,204.00000	1,192	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		61.00000	0,060	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,153.00000	2,140	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		10.00000	0,008	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,146.00000	3,134	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		3.00000	0,002	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		11.00000	0,015	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,418.00000	5,433	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		46.00000	0,046	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
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,453.00000	3,464	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		220.00000	0,216	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,127.00000	1,134	22.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,160.00000	1,148	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		67.00000	0,066	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,103.00000	2,091	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		10.00000	0,009	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,096.00000	3,084	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		3.00000	0,002	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		10.00000	0,014	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,567.00000	5,582	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		22.00000	0,025	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,579.00000	4,593	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		43.00000	0,043	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,600.00000	3,611	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		197.00000	0,194	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,254.00000	1,262	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		438.00000	0,430	19.85	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		495.00000	0,498	19.85	0.00	0	300.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,032.00000	1,022	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		89.00000	0,090	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,956.00000	1,943	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		13.00000	0,011	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,946.00000	2,934	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,002	25.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		420.00000	0,413	20.02	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		527.00000	0,531	20.02	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		993.00000	0,983	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		100.00000	0,101	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,908.00000	1,895	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		15.00000	0,013	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,897.00000	2,885	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		4.00000	0,003	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		9.00000	0,013	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,666.00000	5,681	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		41.00000	0,041	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,698.00000	3,709	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		183.00000	0,180	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,340.00000	1,348	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		402.00000	0,395	20.19	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		559.00000	0,563	20.19	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		955.00000	0,945	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		112.00000	0,113	18.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,859.00000	1,846	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		16.00000	0,014	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,847.00000	2,835	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,003	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		9.00000	0,013	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,766.00000	5,781	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		39.00000	0,039	30.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,796.00000	3,807	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		7.00000	0,011	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,964.00000	5,979	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		16.00000	0,020	32.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,973.00000	4,988	32.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		35.00000	0,036	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,992.00000	4,004	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		59.00000	0,059	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,016.00000	3,027	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		8.00000	0,012	33.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,915.00000	5,930	33.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		17.00000	0,020	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,924.00000	4,938	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		36.00000	0,037	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,943.00000	3,955	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		779.00000	0,770	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		186.00000	0,188	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,620.00000	1,607	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		27.00000	0,025	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,598.00000	2,586	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		5.00000	0,004	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		8.00000	0,012	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,865.00000	5,880	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		37.00000	0,037	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,894.00000	3,905	31.06	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	10.60	Call		62.00000	0,062	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,919.00000	2,930	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		159.00000	0,157	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,516.00000	1,525	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		340.00000	0,334	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		697.00000	0,702	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		812.00000	0,803	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		169.00000	0,171	18.48	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,667.00000	1,654	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		24.00000	0,022	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,648.00000	2,636	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		5.00000	0,004	23.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		9.00000	0,013	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,716.00000	5,731	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		40.00000	0,040	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,747.00000	3,758	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		386.00000	0,379	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		593.00000	0,597	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		918.00000	0,908	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		125.00000	0,126	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,811.00000	1,798	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		18.00000	0,016	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,797.00000	2,785	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,003	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		10.00000	0,014	33.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,617.00000	5,632	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		21.00000	0,024	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,628.00000	4,642	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		42.00000	0,042	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,649.00000	3,660	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		177.00000	0,174	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,384.00000	1,392	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		190.00000	0,187	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,297.00000	1,305	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		13.00000	0,017	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,270.00000	5,285	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		28.00000	0,030	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,285.00000	4,298	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		171.00000	0,168	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,428.00000	1,436	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		882.00000	0,872	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		139.00000	0,140	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,763.00000	1,750	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		20.00000	0,018	19.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		11.00000	0,015	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,468.00000	5,483	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		45.00000	0,045	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,502.00000	3,513	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		149.00000	0,147	24.61	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,606.00000	1,615	24.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		747.00000	0,738	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		204.00000	0,206	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,572.00000	1,559	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		29.00000	0,027	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,549.00000	2,536	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		6.00000	0,004	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		32.00000	0,033	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,139.00000	4,151	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		144.00000	0,142	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,651.00000	1,660	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		165.00000	0,162	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,472.00000	1,480	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		656.00000	0,647	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		263.00000	0,265	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	0,002	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,759.00000	7,770	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		6.00000	0,009	33.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,263.00000	6,277	33.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		19.00000	0,022	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,776.00000	4,790	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		50.00000	0,050	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,307.00000	3,318	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,294.00000	1,282	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		51.00000	0,050	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,747.00000	2,735	24.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		4.00000	0,003	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,244.00000	4,232	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,008.00000	8,019	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		5.00000	0,007	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,512.00000	6,525	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		44.00000	0,044	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,551.00000	3,562	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		301.00000	0,296	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		808.00000	0,814	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,072.00000	1,061	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		79.00000	0,079	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,499.00000	2,487	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		6.00000	0,005	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,994.00000	3,982	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		140.00000	0,138	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,697.00000	1,706	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		525.00000	0,516	19.40	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		382.00000	0,384	19.40	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		23.00000	0,026	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,530.00000	4,544	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		31.00000	0,032	31.61	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,188.00000	4,200	31.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		154.00000	0,152	24.44	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,561.00000	1,570	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		135.00000	0,133	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,742.00000	1,751	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		501.00000	0,493	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		408.00000	0,411	19.49	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		24.00000	0,027	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,481.00000	4,495	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		116.00000	0,115	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,973.00000	1,983	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		123.00000	0,122	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,880.00000	1,890	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		479.00000	0,471	19.59	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		436.00000	0,439	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		113.00000	0,111	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,020.00000	2,029	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		119.00000	0,118	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,926.00000	1,936	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		127.00000	0,125	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,834.00000	1,843	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		457.00000	0,449	19.68	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		464.00000	0,467	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		18.00000	0,022	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,825.00000	4,840	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		326.00000	0,321	21.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		733.00000	0,739	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		16.00000	0,019	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,023.00000	5,037	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		60.00000	0,060	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,967.00000	2,978	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		64.00000	0,064	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,871.00000	2,882	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		68.00000	0,068	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,775.00000	2,786	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		278.00000	0,273	21.72	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		885.00000	0,891	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		18.00000	0,021	32.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,875.00000	4,889	32.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		66.00000	0,066	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,823.00000	2,834	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		70.00000	0,070	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,727.00000	2,738	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		313.00000	0,308	21.21	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		770.00000	0,776	21.21	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		20.00000	0,023	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,727.00000	4,741	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		72.00000	0,072	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,679.00000	2,690	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		77.00000	0,076	27.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,584.00000	2,594	27.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		82.00000	0,081	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,489.00000	2,499	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		87.00000	0,086	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,394.00000	2,404	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		93.00000	0,092	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,300.00000	2,310	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		99.00000	0,098	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,206.00000	2,216	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		106.00000	0,105	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,113.00000	2,123	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		355.00000	0,349	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		662.00000	0,667	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		25.00000	0,027	31.92	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,432.00000	4,445	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		131.00000	0,129	25.29	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,788.00000	1,797	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		21.00000	0,024	32.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,678.00000	4,692	32.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		74.00000	0,074	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,631.00000	2,642	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		79.00000	0,079	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,536.00000	2,547	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		84.00000	0,084	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,441.00000	2,452	27.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		96.00000	0,095	26.85	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	9.90	Put		2,253.00000	2,263	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		103.00000	0,102	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,160.00000	2,170	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		109.00000	0,108	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,066.00000	2,076	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		370.00000	0,363	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		627.00000	0,631	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		90.00000	0,089	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,347.00000	2,357	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	0,001	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,959.00000	7,969	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,044.00000	4,032	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		7.00000	0,011	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,014.00000	6,029	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		35.00000	0,035	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,042.00000	4,053	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,058.00000	8,069	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		7.00000	0,011	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,064.00000	6,079	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		33.00000	0,034	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,090.00000	4,102	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,944.00000	3,932	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	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	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,208.00000	8,219	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		6.00000	0,009	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,213.00000	6,227	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		30.00000	0,031	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,237.00000	4,249	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,794.00000	3,782	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,108.00000	8,119	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		7.00000	0,010	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,114.00000	6,128	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,894.00000	3,882	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,757.00000	9,768	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,158.00000	8,169	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		6.00000	0,010	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,163.00000	6,178	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,844.00000	3,832	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,258.00000	8,269	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,744.00000	3,733	30.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	30.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,308.00000	8,319	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		6.00000	0,008	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,313.00000	6,326	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		847.00000	0,837	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		154.00000	0,155	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,715.00000	1,702	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		22.00000	0,020	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,698.00000	2,686	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		5.00000	0,004	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,694.00000	3,683	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	0,001	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,859.00000	7,869	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,144.00000	4,132	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		2.00000	0,001	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,909.00000	7,919	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,094.00000	4,082	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,358.00000	8,369	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		5.00000	0,008	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,362.00000	6,376	33.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,644.00000	3,633	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.86450	7.87660		19.74	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		4.00000	0,013	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,977.00000	7,999	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		32.00000	0,034	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,005.00000	6,020	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		72.00000	0,074	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,045.00000	4,060	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		176.00000	0,176	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,149.00000	2,162	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,149.00000	1,140	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		122.00000	0,126	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,046.00000	2,033	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		19.00000	0,019	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,034.00000	3,021	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		7.00000	0,007	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,028.00000	4,016	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,002	29.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		4.00000	0,013	33.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,927.00000	7,949	33.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		32.00000	0,035	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,955.00000	5,971	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		73.00000	0,075	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,996.00000	4,011	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	13/09/2010	Foreign Exchange Future	9.80	Call		180.00000	0,180	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,103.00000	2,116	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		594.00000	0,587	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		517.00000	0,523	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,189.00000	1,180	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		112.00000	0,116	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,095.00000	2,082	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		18.00000	0,018	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,083.00000	3,071	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		6.00000	0,007	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,078.00000	4,066	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,002	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		573.00000	0,567	19.74	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		546.00000	0,553	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		4.00000	0,013	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,027.00000	8,049	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		30.00000	0,033	32.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,053.00000	6,069	32.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		70.00000	0,072	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,093.00000	4,108	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		171.00000	0,171	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,194.00000	2,207	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		554.00000	0,548	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		577.00000	0,584	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,112.00000	1,103	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		135.00000	0,139	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,998.00000	1,985	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		21.00000	0,021	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,984.00000	2,972	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		7.00000	0,008	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,978.00000	3,966	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,002	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		4.00000	0,012	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,077.00000	8,098	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		29.00000	0,032	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,102.00000	6,118	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		69.00000	0,070	30.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,142.00000	4,156	30.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		167.00000	0,167	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,240.00000	2,253	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		536.00000	0,529	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		609.00000	0,615	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,075.00000	1,067	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		148.00000	0,153	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,950.00000	1,938	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		23.00000	0,024	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,934.00000	2,922	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		7.00000	0,008	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,928.00000	3,916	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,002	28.67	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	16.05	Call		4.00000	0,012	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,177.00000	8,198	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		27.00000	0,031	33.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,200.00000	6,217	33.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		66.00000	0,067	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,239.00000	4,253	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		158.00000	0,158	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,331.00000	2,344	25.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		500.00000	0,495	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		673.00000	0,681	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,006.00000	0,998	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		179.00000	0,184	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,856.00000	1,843	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		29.00000	0,029	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,835.00000	2,823	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		8.00000	0,009	23.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,829.00000	3,817	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,003	28.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		4.00000	0,011	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,227.00000	8,247	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		25.00000	0,030	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,248.00000	6,266	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		64.00000	0,066	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,287.00000	4,302	30.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		154.00000	0,154	26.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,377.00000	2,390	26.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		484.00000	0,478	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		707.00000	0,714	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		972.00000	0,964	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		195.00000	0,200	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,809.00000	1,796	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		32.00000	0,032	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,786.00000	2,773	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		9.00000	0,009	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,779.00000	3,767	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,003	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		3.00000	0,011	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,276.00000	8,297	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		24.00000	0,029	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,297.00000	6,315	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		63.00000	0,065	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,336.00000	4,351	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		150.00000	0,151	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,423.00000	2,437	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		468.00000	0,463	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		741.00000	0,749	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		940.00000	0,932	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		213.00000	0,218	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,762.00000	1,750	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		35.00000	0,036	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	13/09/2010	Foreign Exchange Future	5.15	Call		2,736.00000	2,724	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		9.00000	0,010	22.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,729.00000	3,717	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,003	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		3.00000	0,010	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,426.00000	8,446	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		21.00000	0,027	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,444.00000	6,463	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		59.00000	0,061	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,482.00000	4,497	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		139.00000	0,140	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,562.00000	2,576	26.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		847.00000	0,839	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		270.00000	0,275	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,624.00000	1,612	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		47.00000	0,048	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,588.00000	2,575	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		11.00000	0,011	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,580.00000	3,568	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,004	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		3.00000	0,010	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,376.00000	8,396	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		22.00000	0,028	33.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,395.00000	6,414	33.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		60.00000	0,062	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	13/09/2010	Foreign Exchange Future	12.25	Put		4,433.00000	4,448	30.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		143.00000	0,143	26.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,516.00000	2,529	26.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		438.00000	0,433	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		811.00000	0,819	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		877.00000	0,869	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		250.00000	0,255	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,670.00000	1,658	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		43.00000	0,044	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,637.00000	2,625	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		10.00000	0,011	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,630.00000	3,617	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		3.00000	0,003	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		3.00000	0,010	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,526.00000	8,546	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		19.00000	0,026	33.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,542.00000	6,562	33.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		56.00000	0,058	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,579.00000	4,594	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		132.00000	0,133	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,655.00000	2,669	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		397.00000	0,393	21.32	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		920.00000	0,929	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		790.00000	0,782	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		313.00000	0,318	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,534.00000	1,522	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		57.00000	0,058	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,489.00000	2,476	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		12.00000	0,012	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,480.00000	3,468	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,004	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		424.00000	0,419	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		847.00000	0,855	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		5.00000	0,014	33.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,828.00000	7,850	33.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		33.00000	0,036	32.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,856.00000	5,872	32.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		76.00000	0,078	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,899.00000	3,914	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		189.00000	0,189	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,012.00000	2,025	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		638.00000	0,631	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		461.00000	0,467	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,273.00000	1,263	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		96.00000	0,099	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,193.00000	2,180	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		16.00000	0,016	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,182.00000	3,170	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,006	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,178.00000	4,165	29.15	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	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		5.00000	0,014	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,878.00000	7,900	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		33.00000	0,035	32.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,906.00000	5,921	32.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		75.00000	0,076	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,948.00000	3,962	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		185.00000	0,184	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,058.00000	2,070	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		616.00000	0,609	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		489.00000	0,495	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,231.00000	1,221	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		104.00000	0,107	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,144.00000	2,131	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		17.00000	0,017	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,133.00000	3,121	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		6.00000	0,007	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,128.00000	4,116	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,002	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		4.00000	0,012	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,127.00000	8,148	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		28.00000	0,032	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,151.00000	6,168	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		67.00000	0,069	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,190.00000	4,205	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	13/09/2010	Foreign Exchange Future	10.00	Call		162.00000	0,163	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,285.00000	2,299	25.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		518.00000	0,512	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		641.00000	0,648	20.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,040.00000	1,032	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		163.00000	0,168	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,903.00000	1,890	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		26.00000	0,026	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,885.00000	2,873	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		8.00000	0,009	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,879.00000	3,866	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		3.00000	0,011	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,326.00000	8,347	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		23.00000	0,029	33.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,346.00000	6,365	33.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		61.00000	0,063	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,384.00000	4,399	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		146.00000	0,147	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,469.00000	2,483	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		453.00000	0,448	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		776.00000	0,784	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		908.00000	0,900	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		231.00000	0,236	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,716.00000	1,704	18.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		39.00000	0,040	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,687.00000	2,674	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		10.00000	0,010	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,679.00000	3,667	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,003	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		3.00000	0,010	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,476.00000	8,496	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		20.00000	0,027	33.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,493.00000	6,513	33.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		57.00000	0,059	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,530.00000	4,545	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		136.00000	0,136	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,609.00000	2,622	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		410.00000	0,406	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		883.00000	0,892	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		818.00000	0,810	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		291.00000	0,296	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,579.00000	1,567	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		52.00000	0,053	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,538.00000	2,526	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		11.00000	0,012	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,530.00000	3,518	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,004	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		233.00000	0,231	23.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,656.00000	1,667	23.89	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			7.99320	8.00480		20.16	0.00	0	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		38.00000	0,038	34.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,983.00000	7,995	34.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		68.00000	0,066	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,013.00000	6,023	32.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		123.00000	0,121	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,068.00000	4,078	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		257.00000	0,253	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,202.00000	2,210	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		688.00000	0,680	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		633.00000	0,637	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,233.00000	1,221	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		178.00000	0,178	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,087.00000	2,075	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		32.00000	0,032	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,067.00000	3,053	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		12.00000	0,010	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,058.00000	4,046	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		3.00000	0,003	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		494.00000	0,487	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,039.00000	1,044	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		38.00000	0,038	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,033.00000	8,045	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		67.00000	0,066	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,062.00000	6,073	32.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		122.00000	0,119	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,117.00000	4,126	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		252.00000	0,248	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,247.00000	2,255	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,196.00000	1,184	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		191.00000	0,191	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,038.00000	2,027	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		33.00000	0,034	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,018.00000	3,003	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		13.00000	0,010	21.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,009.00000	3,996	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		4.00000	0,003	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		37.00000	0,037	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,082.00000	8,094	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		66.00000	0,065	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,111.00000	6,122	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		119.00000	0,117	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,164.00000	4,174	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		247.00000	0,243	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,292.00000	2,300	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		650.00000	0,642	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		695.00000	0,699	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,162.00000	1,150	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		207.00000	0,207	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,992.00000	1,981	17.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		37.00000	0,038	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,968.00000	2,954	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		13.00000	0,011	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,959.00000	3,946	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		4.00000	0,003	26.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		36.00000	0,036	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,131.00000	8,143	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		65.00000	0,064	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,160.00000	6,171	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		117.00000	0,115	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,212.00000	4,222	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		241.00000	0,237	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,336.00000	2,344	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		632.00000	0,624	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		727.00000	0,731	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,129.00000	1,117	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		224.00000	0,224	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,946.00000	1,935	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		41.00000	0,042	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,919.00000	2,904	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		14.00000	0,011	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,909.00000	3,897	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		4.00000	0,004	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		668.00000	0,660	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		663.00000	0,667	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		35.00000	0,035	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,180.00000	8,192	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		64.00000	0,063	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,209.00000	6,220	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		115.00000	0,113	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,260.00000	4,270	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		236.00000	0,232	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,381.00000	2,389	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		614.00000	0,607	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		759.00000	0,764	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,097.00000	1,085	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		242.00000	0,242	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,901.00000	1,889	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		46.00000	0,046	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,870.00000	2,855	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		15.00000	0,012	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,860.00000	3,847	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		5.00000	0,004	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		34.00000	0,035	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,229.00000	8,242	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		63.00000	0,062	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,258.00000	6,269	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		113.00000	0,111	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,308.00000	4,318	29.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		231.00000	0,227	25.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,426.00000	2,434	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		597.00000	0,590	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		792.00000	0,797	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,066.00000	1,054	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		261.00000	0,261	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,855.00000	1,844	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		50.00000	0,051	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,821.00000	2,806	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		16.00000	0,013	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,810.00000	3,797	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		5.00000	0,004	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		34.00000	0,034	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,279.00000	8,291	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		62.00000	0,061	32.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,307.00000	6,318	32.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		111.00000	0,109	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,356.00000	4,366	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		226.00000	0,223	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,471.00000	2,480	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		581.00000	0,574	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		826.00000	0,831	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,036.00000	1,024	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		281.00000	0,281	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,811.00000	1,799	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		56.00000	0,056	17.94	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	5.25	Call		2,771.00000	2,757	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		16.00000	0,014	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,760.00000	3,747	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		5.00000	0,004	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		31.00000	0,031	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,476.00000	8,488	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		58.00000	0,057	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,503.00000	6,514	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		104.00000	0,102	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,549.00000	4,559	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		208.00000	0,205	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,653.00000	2,662	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		521.00000	0,514	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		966.00000	0,971	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		921.00000	0,911	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		366.00000	0,368	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,635.00000	1,624	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		80.00000	0,081	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,575.00000	2,561	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		20.00000	0,018	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,562.00000	3,548	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		7.00000	0,005	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		32.00000	0,032	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,427.00000	8,439	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		59.00000	0,058	32.57	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	13/12/2010	Foreign Exchange Future	14.40	Put		6,454.00000	6,465	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		106.00000	0,104	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,501.00000	4,511	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		213.00000	0,209	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,608.00000	2,616	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		535.00000	0,528	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		930.00000	0,935	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		949.00000	0,938	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		344.00000	0,345	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,679.00000	1,667	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		74.00000	0,074	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,624.00000	2,610	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		19.00000	0,017	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,611.00000	3,598	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		6.00000	0,005	24.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		481.00000	0,475	21.64	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,076.00000	1,082	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		30.00000	0,030	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,525.00000	8,537	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		57.00000	0,056	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,552.00000	6,563	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		103.00000	0,101	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,598.00000	4,608	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		204.00000	0,201	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,699.00000	2,708	26.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		507.00000	0,501	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,002.00000	1,008	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		895.00000	0,884	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		390.00000	0,391	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,593.00000	1,581	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		88.00000	0,088	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,526.00000	2,512	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		21.00000	0,019	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,512.00000	3,499	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		7.00000	0,006	24.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		565.00000	0,558	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		860.00000	0,865	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		39.00000	0,039	34.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,884.00000	7,896	34.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		69.00000	0,068	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,914.00000	5,925	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		127.00000	0,125	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,972.00000	3,982	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		268.00000	0,264	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,113.00000	2,121	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		729.00000	0,720	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		574.00000	0,577	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,309.00000	1,297	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		154.00000	0,154	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,184.00000	2,172	18.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		29.00000	0,029	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,166.00000	3,152	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		11.00000	0,009	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,157.00000	4,145	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		39.00000	0,039	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,934.00000	7,946	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		69.00000	0,067	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,964.00000	5,974	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		125.00000	0,123	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,020.00000	4,030	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		262.00000	0,258	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,157.00000	2,165	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		708.00000	0,700	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		603.00000	0,607	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,271.00000	1,259	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		166.00000	0,166	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,135.00000	2,123	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		30.00000	0,030	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,116.00000	3,102	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		11.00000	0,009	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,108.00000	4,095	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		3.00000	0,002	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		33.00000	0,033	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,328.00000	8,340	34.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		61.00000	0,060	32.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,356.00000	6,367	32.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		110.00000	0,108	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,405.00000	4,415	29.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		222.00000	0,218	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,517.00000	2,525	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,006.00000	0,994	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		301.00000	0,301	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,766.00000	1,755	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		61.00000	0,062	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,722.00000	2,708	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		17.00000	0,015	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,711.00000	3,698	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		6.00000	0,005	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		32.00000	0,032	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,377.00000	8,389	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		60.00000	0,059	32.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,405.00000	6,416	32.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		108.00000	0,106	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,453.00000	4,463	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		217.00000	0,213	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,562.00000	2,570	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		550.00000	0,543	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		895.00000	0,900	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		977.00000	0,966	18.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		322.00000	0,323	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,722.00000	1,711	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		67.00000	0,068	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,673.00000	2,659	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		18.00000	0,016	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,661.00000	3,648	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		6.00000	0,005	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		49.00000	0,048	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,094.00000	7,105	33.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		86.00000	0,085	30.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,131.00000	5,142	30.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		165.00000	0,163	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,210.00000	3,220	27.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		383.00000	0,378	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,428.00000	1,435	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,955.00000	4,943	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.52310	12.57940		18.10	13,024,024.00	1,040	34,247.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,321.00000	9,377	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	50.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,321.00000	7,377	50.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		1.00000	0,001	46.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,322.00000	5,378	46.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		4.00000	0,003	36.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,325.00000	3,380	36.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		746.00000	0,694	21.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		67.00000	0,071	21.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,690.00000	1,634	28.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		11.00000	0,011	28.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,681.00000	2,625	33.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2.00000	0,002	33.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,021.00000	9,077	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		1.00000	0,001	44.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,022.00000	5,078	44.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		1,014.00000	0,961	23.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		35.00000	0,038	23.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,980.00000	2,924	35.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		1.00000	0,001	35.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		8,821.00000	8,877	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	50.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		6,821.00000	6,877	50.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		1.00000	0,001	43.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		4,822.00000	4,878	43.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		6.00000	0,006	34.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		2,827.00000	2,883	34.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		360.00000	0,314	18.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		181.00000	0,191	18.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		1,204.00000	1,149	24.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		25.00000	0,026	24.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		2,184.00000	2,128	31.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		5.00000	0,005	31.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		3,180.00000	3,123	34.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1.00000	0,000	34.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,671.00000	8,727	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	49.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,671.00000	6,727	49.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		2.00000	0,001	43.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,673.00000	4,728	43.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		8.00000	0,007	33.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,679.00000	2,734	33.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		465.00000	0,416	19.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		136.00000	0,143	19.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,349.00000	1,293	25.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		20.00000	0,020	25.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,333.00000	2,276	32.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		4.00000	0,003	32.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,330.00000	3,273	33.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1.00000	0,000	33.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,571.00000	8,627	50.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		1.00000	0,000	49.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,572.00000	6,627	49.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		2.00000	0,001	42.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,573.00000	4,628	42.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		540.00000	0,491	20.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		111.00000	0,118	20.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,446.00000	1,390	26.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		17.00000	0,017	26.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,432.00000	2,376	32.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		3.00000	0,003	32.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,430.00000	3,373	32.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1.00000	0,000	32.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,421.00000	8,477	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		1.00000	0,000	49.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,422.00000	6,477	49.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		2.00000	0,001	41.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,423.00000	4,478	41.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		661.00000	0,610	20.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		82.00000	0,087	20.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,592.00000	1,536	27.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		13.00000	0,013	27.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,581.00000	2,525	33.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2.00000	0,002	33.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,579.00000	3,523	31.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,471.00000	8,527	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		1.00000	0,000	49.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,472.00000	6,527	49.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		2.00000	0,001	42.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,473.00000	4,528	42.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		620.00000	0,569	20.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		91.00000	0,096	20.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,543.00000	1,487	26.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		14.00000	0,014	26.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,532.00000	2,475	33.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		3.00000	0,002	33.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,530.00000	3,473	32.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		1.00000	0,000	32.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		8,871.00000	8,927	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	50.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		6,871.00000	6,927	50.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		1.00000	0,001	44.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		4,872.00000	4,928	44.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		6.00000	0,005	34.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		2,877.00000	2,932	34.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		327.00000	0,283	18.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		198.00000	0,210	18.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		1,156.00000	1,101	23.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		27.00000	0,028	23.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		2,134.00000	2,078	31.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		5.00000	0,005	31.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		3,130.00000	3,073	35.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1.00000	0,000	35.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		8,971.00000	9,027	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	50.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		6,971.00000	7,027	50.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		1.00000	0,001	44.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		4,972.00000	5,028	44.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		6.00000	0,005	35.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		2,977.00000	3,032	35.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		267.00000	0,233	18.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		238.00000	0,260	18.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		1,061.00000	1,007	23.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		32.00000	0,034	23.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		2,035.00000	1,979	30.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		6.00000	0,006	30.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		3,030.00000	2,974	35.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		1.00000	0,001	35.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,221.00000	9,277	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	50.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,221.00000	7,277	50.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		1.00000	0,001	45.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,222.00000	5,278	45.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		833.00000	0,781	21.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		54.00000	0,058	21.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,789.00000	1,732	28.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		10.00000	0,009	28.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,271.00000	9,327	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		1.00000	0,001	46.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,272.00000	5,328	46.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		4.00000	0,004	36.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,275.00000	3,331	36.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		789.00000	0,737	21.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		60.00000	0,064	21.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,731.00000	2,674	34.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2.00000	0,001	34.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,171.00000	9,227	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	50.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,171.00000	7,227	50.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		1.00000	0,001	45.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,172.00000	5,228	45.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		5.00000	0,004	36.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,176.00000	3,231	36.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		878.00000	0,825	22.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		49.00000	0,052	22.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,838.00000	1,782	29.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		9.00000	0,009	29.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,831.00000	2,774	34.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2.00000	0,001	34.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,121.00000	9,177	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	50.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,121.00000	7,177	50.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		1.00000	0,001	45.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,122.00000	5,178	45.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		5.00000	0,004	35.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,126.00000	3,181	35.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		923.00000	0,870	22.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		44.00000	0,047	22.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,887.00000	1,831	29.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		8.00000	0,008	29.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,881.00000	2,824	34.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2.00000	0,001	34.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,071.00000	9,127	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	50.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,071.00000	7,127	50.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		1.00000	0,001	45.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,072.00000	5,128	45.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		5.00000	0,004	35.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,076.00000	3,131	35.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		220.00000	0,197	19.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		291.00000	0,324	19.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		968.00000	0,915	22.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		39.00000	0,042	22.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,937.00000	1,880	29.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		8.00000	0,007	29.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,930.00000	2,874	34.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		1.00000	0,001	34.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		8,921.00000	8,977	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	50.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		6,921.00000	6,977	50.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		1.00000	0,001	44.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		4,922.00000	4,978	44.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		6.00000	0,005	35.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		2,927.00000	2,982	35.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		297.00000	0,253	18.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		218.00000	0,230	18.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		1,109.00000	1,054	23.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		30.00000	0,031	23.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		2,085.00000	2,029	31.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		6.00000	0,006	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	14/12/2009	Foreign Exchange Future	9.50	Call		3,080.00000	3,024	35.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1.00000	0,001	35.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		8,721.00000	8,777	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	49.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		6,721.00000	6,777	49.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		7.00000	0,006	34.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		2,728.00000	2,783	34.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		428.00000	0,381	19.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		149.00000	0,158	19.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		2,283.00000	2,227	31.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		4.00000	0,004	31.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		3,280.00000	3,223	34.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1.00000	0,000	34.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		8,771.00000	8,827	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	49.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		6,771.00000	6,827	49.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		1.00000	0,001	43.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		4,772.00000	4,828	43.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		1,252.00000	1,197	24.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		23.00000	0,024	24.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		2,233.00000	2,177	31.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		4.00000	0,004	31.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	50.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		8,621.00000	8,677	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	49.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,621.00000	6,677	49.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		2.00000	0,001	42.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,623.00000	4,678	42.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		502.00000	0,453	19.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		123.00000	0,130	19.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,397.00000	1,341	25.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		18.00000	0,018	25.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,382.00000	2,326	32.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		3.00000	0,003	32.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,380.00000	3,323	33.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1.00000	0,000	33.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,521.00000	8,577	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		1.00000	0,000	49.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,522.00000	6,577	49.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		2.00000	0,001	42.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,523.00000	4,578	42.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,494.00000	1,438	26.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		15.00000	0,015	26.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,482.00000	2,425	32.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		3.00000	0,002	32.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		55.00000	0,049	24.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,026.00000	1,076	24.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		64.00000	0,056	24.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		935.00000	0,983	24.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		73.00000	0,065	23.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		844.00000	0,892	23.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		85.00000	0,075	22.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		756.00000	0,802	22.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		116.00000	0,103	21.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		587.00000	0,630	21.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		159.00000	0,141	20.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		430.00000	0,468	20.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		187.00000	0,167	19.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		358.00000	0,394	19.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		99.00000	0,088	22.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		670.00000	0,715	22.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		135.00000	0,120	20.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		506.00000	0,547	20.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		203.00000	0,181	19.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		324.00000	0,358	19.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		239.00000	0,214	18.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		260.00000	0,291	18.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		125.00000	0,111	21.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		546.00000	0,588	21.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		147.00000	0,130	20.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		468.00000	0,507	20.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		59.00000	0,053	24.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		980.00000	1,030	24.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		68.00000	0,060	23.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		889.00000	0,937	23.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		79.00000	0,070	23.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		800.00000	0,847	23.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		92.00000	0,081	22.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		713.00000	0,758	22.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		107.00000	0,095	21.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		628.00000	0,672	21.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	50.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,021.00000	7,077	50.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		1.00000	0,001	47.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,522.00000	5,578	47.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		2.00000	0,002	39.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,023.00000	4,079	39.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		580.00000	0,529	20.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		101.00000	0,106	20.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,986.00000	1,930	30.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		7.00000	0,007	30.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,480.00000	3,423	32.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1.00000	0,000	32.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,979.00000	4,923	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	50.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,271.00000	7,327	50.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		1.00000	0,001	48.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		5,772.00000	5,828	48.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		2.00000	0,002	41.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,273.00000	4,329	41.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		7.00000	0,006	34.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		2,778.00000	2,833	34.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		394.00000	0,347	18.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		165.00000	0,174	18.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,739.00000	1,683	28.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		10.00000	0,010	28.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		3,230.00000	3,173	34.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1.00000	0,000	34.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,729.00000	4,673	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	50.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		7,721.00000	7,777	50.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		1.00000	0,001	49.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,222.00000	6,278	49.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		1.00000	0,001	43.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		4,722.00000	4,778	43.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		4.00000	0,004	36.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,225.00000	3,281	36.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		172.00000	0,153	20.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		393.00000	0,430	20.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		1,300.00000	1,245	25.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		21.00000	0,022	25.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,781.00000	2,724	34.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2.00000	0,001	34.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		4,279.00000	4,223	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		52.00000	0,046	25.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,073.00000	1,123	25.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		42.00000	0,038	26.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,213.00000	1,265	26.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		48.00000	0,043	25.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,119.00000	1,170	25.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		45.00000	0,040	25.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,166.00000	1,217	25.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		40.00000	0,035	26.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,261.00000	1,312	26.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		10.00000	0,008	33.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,481.00000	2,535	33.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		11.00000	0,009	32.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,382.00000	2,436	32.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		33.00000	0,029	27.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,404.00000	1,456	27.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		37.00000	0,033	26.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,308.00000	1,360	26.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		9.00000	0,007	33.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,580.00000	2,634	33.53	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	14/12/2009	Foreign Exchange Future	14.75	Call		14.00000	0,012	31.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,185.00000	2,239	31.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		16.00000	0,014	31.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,087.00000	2,141	31.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		18.00000	0,015	31.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		1,989.00000	2,042	31.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		19.00000	0,017	30.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		1,890.00000	1,944	30.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		21.00000	0,019	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		1,792.00000	1,846	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		24.00000	0,021	29.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,695.00000	1,748	29.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		26.00000	0,023	28.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,597.00000	1,650	28.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		30.00000	0,026	27.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,501.00000	1,553	27.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		31.00000	0,028	27.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,452.00000	1,505	27.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		35.00000	0,031	26.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,356.00000	1,408	26.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		20.00000	0,018	30.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		1,841.00000	1,895	30.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		23.00000	0,020	29.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		1,744.00000	1,797	29.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		25.00000	0,022	28.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,646.00000	1,699	28.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		28.00000	0,025	28.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,549.00000	1,602	28.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		5.00000	0,005	35.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,026.00000	3,082	35.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		8.00000	0,007	33.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,629.00000	2,684	33.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		9.00000	0,008	33.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,530.00000	2,585	33.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		10.00000	0,009	32.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,431.00000	2,486	32.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		12.00000	0,010	32.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,333.00000	2,387	32.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		13.00000	0,011	32.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,234.00000	2,288	32.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		15.00000	0,013	31.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,136.00000	2,190	31.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		17.00000	0,014	31.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,038.00000	2,091	31.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		18.00000	0,016	30.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		1,939.00000	1,993	30.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		12.00000	0,011	32.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,283.00000	2,338	32.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	50.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		7,821.00000	7,877	50.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		1.00000	0,001	48.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		5,822.00000	5,878	48.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		2.00000	0,002	38.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		3,823.00000	3,879	38.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		4,179.00000	4,123	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		1.00000	0,001	48.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		5,722.00000	5,778	48.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		3.00000	0,002	38.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		3,724.00000	3,779	38.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	50.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		7,771.00000	7,827	50.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		3.00000	0,002	38.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		3,774.00000	3,829	38.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		4,229.00000	4,173	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		7,971.00000	8,027	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		1.00000	0,001	49.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		5,972.00000	6,028	49.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		2.00000	0,002	39.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		3,973.00000	4,029	39.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		4,029.00000	3,973	27.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	27.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	50.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,021.00000	8,077	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		1.00000	0,001	49.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,022.00000	6,078	49.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,979.00000	3,923	28.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,071.00000	8,127	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		1.00000	0,001	49.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,072.00000	6,128	49.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		2.00000	0,002	40.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,073.00000	4,129	40.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,929.00000	3,873	28.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	28.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,121.00000	8,177	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		1.00000	0,001	49.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,122.00000	6,178	49.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		2.00000	0,002	40.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,123.00000	4,179	40.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,879.00000	3,823	29.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	29.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,321.00000	8,377	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		1.00000	0,001	49.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,322.00000	6,378	49.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		2.00000	0,002	41.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,323.00000	4,379	41.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,679.00000	3,623	30.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,271.00000	8,327	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		1.00000	0,001	49.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,272.00000	6,328	49.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,729.00000	3,673	30.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	30.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,371.00000	8,427	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		1.00000	0,000	49.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,372.00000	6,427	49.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		2.00000	0,002	41.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,373.00000	4,429	41.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		703.00000	0,652	21.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		74.00000	0,079	21.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,641.00000	1,585	27.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		12.00000	0,012	27.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,631.00000	2,575	33.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2.00000	0,002	33.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,629.00000	3,573	31.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	31.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	50.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,571.00000	7,627	50.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		1.00000	0,001	47.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,572.00000	5,628	47.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		3.00000	0,003	37.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,574.00000	3,630	37.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,429.00000	4,373	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,829.00000	3,773	29.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	29.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,829.00000	4,773	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,779.00000	3,723	29.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	29.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,779.00000	4,723	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,929.00000	4,873	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	50.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,371.00000	7,427	50.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		1.00000	0,001	46.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,372.00000	5,428	46.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		4.00000	0,003	36.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,375.00000	3,430	36.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,629.00000	4,573	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	27.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	50.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,621.00000	7,677	50.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		1.00000	0,001	47.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,622.00000	5,678	47.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		3.00000	0,003	37.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,624.00000	3,680	37.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,379.00000	4,323	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	50.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		7,871.00000	7,927	50.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		1.00000	0,001	49.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		5,872.00000	5,928	49.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		2.00000	0,002	39.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		3,873.00000	3,929	39.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		4,129.00000	4,073	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,679.00000	4,623	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	50.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,421.00000	7,477	50.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		1.00000	0,001	46.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,422.00000	5,478	46.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		4.00000	0,003	37.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,425.00000	3,480	37.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,579.00000	4,523	27.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	50.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,671.00000	7,727	50.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		1.00000	0,001	48.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,672.00000	5,728	48.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		3.00000	0,002	38.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,674.00000	3,729	38.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,329.00000	4,273	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		7,921.00000	7,977	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		1.00000	0,001	49.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		5,922.00000	5,978	49.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		2.00000	0,002	39.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		3,923.00000	3,979	39.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		4,079.00000	4,023	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,171.00000	8,227	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		1.00000	0,001	49.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,172.00000	6,228	49.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		2.00000	0,002	40.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,173.00000	4,229	40.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.73590	12.78920		17.62	0.00	0	1,843.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	33.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,213.00000	9,266	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		8.00000	0,007	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,219.00000	7,271	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		18.00000	0,017	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,229.00000	5,281	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		50.00000	0,047	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,261.00000	3,311	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		200.00000	0,186	20.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,411.00000	1,450	20.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		435.00000	0,408	18.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		646.00000	0,672	18.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		965.00000	0,920	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		176.00000	0,184	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,844.00000	1,792	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		55.00000	0,056	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,812.00000	2,758	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		23.00000	0,022	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,363.00000	9,416	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		7.00000	0,007	33.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,368.00000	7,421	33.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		17.00000	0,016	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,378.00000	5,430	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		45.00000	0,043	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,406.00000	3,457	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		179.00000	0,166	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,540.00000	1,580	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		386.00000	0,362	18.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		747.00000	0,776	18.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		863.00000	0,821	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		224.00000	0,235	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,703.00000	1,650	18.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		64.00000	0,064	18.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,665.00000	2,611	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		26.00000	0,025	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,313.00000	9,366	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		8.00000	0,007	32.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,319.00000	7,371	32.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		17.00000	0,016	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,328.00000	5,380	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		47.00000	0,044	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,358.00000	3,408	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		186.00000	0,172	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,497.00000	1,536	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		402.00000	0,377	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		713.00000	0,741	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		896.00000	0,853	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		207.00000	0,217	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,750.00000	1,697	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	15/03/2010	Foreign Exchange Future	11.10	Put		61.00000	0,061	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,714.00000	2,660	23.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		25.00000	0,024	23.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,649.00000	3,595	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		10.00000	0,009	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,714.00000	8,767	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		10.00000	0,009	32.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,721.00000	6,773	32.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		4.00000	0,003	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,565.00000	8,617	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		10.00000	0,010	31.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,571.00000	6,624	31.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		24.00000	0,022	27.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,585.00000	4,636	27.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		77.00000	0,071	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,638.00000	2,685	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		330.00000	0,308	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		891.00000	0,922	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		739.00000	0,700	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		300.00000	0,314	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,517.00000	1,464	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		78.00000	0,078	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,470.00000	2,416	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		31.00000	0,030	22.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,451.00000	3,398	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		12.00000	0,012	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,415.00000	8,468	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		11.00000	0,010	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,422.00000	6,474	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		25.00000	0,024	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,436.00000	4,488	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		85.00000	0,079	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,496.00000	2,543	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		371.00000	0,347	18.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		782.00000	0,811	18.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		831.00000	0,789	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		242.00000	0,253	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,656.00000	1,603	18.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		67.00000	0,067	18.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,616.00000	2,563	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		27.00000	0,027	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,599.00000	3,546	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		10.00000	0,010	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		4.00000	0,004	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,465.00000	8,518	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		11.00000	0,010	31.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,472.00000	6,524	31.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		25.00000	0,023	27.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,486.00000	4,537	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		82.00000	0,076	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,543.00000	2,590	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		357.00000	0,334	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		818.00000	0,848	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		799.00000	0,759	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		260.00000	0,273	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,610.00000	1,557	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		71.00000	0,071	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,567.00000	2,514	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		28.00000	0,028	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,550.00000	3,496	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		11.00000	0,010	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		4.00000	0,003	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,615.00000	8,667	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		10.00000	0,009	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,621.00000	6,673	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		23.00000	0,022	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,634.00000	4,686	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		74.00000	0,069	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,685.00000	2,733	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		317.00000	0,296	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		928.00000	0,960	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		711.00000	0,672	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		322.00000	0,336	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,471.00000	1,418	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		82.00000	0,082	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,421.00000	2,368	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		32.00000	0,032	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,402.00000	3,348	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		13.00000	0,012	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		8,864.00000	8,917	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		9.00000	0,008	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		6,870.00000	6,922	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		3.00000	0,002	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,014.00000	9,066	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		9.00000	0,008	32.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,020.00000	7,072	32.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,263.00000	9,316	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		8.00000	0,007	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,269.00000	7,321	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		18.00000	0,017	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,279.00000	5,331	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		48.00000	0,045	25.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,309.00000	3,359	25.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		418.00000	0,392	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		679.00000	0,706	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		930.00000	0,886	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		191.00000	0,200	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,797.00000	1,744	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		58.00000	0,058	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,763.00000	2,709	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		24.00000	0,023	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,163.00000	9,216	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		8.00000	0,007	32.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,169.00000	7,221	32.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		3.00000	0,002	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,114.00000	9,166	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		8.00000	0,008	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,119.00000	7,172	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		3.00000	0,002	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,064.00000	9,116	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		8.00000	0,008	32.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,069.00000	7,122	32.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		3.00000	0,003	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		8,964.00000	9,017	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		9.00000	0,008	32.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		6,970.00000	7,022	32.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		8,814.00000	8,867	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		9.00000	0,009	32.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		6,820.00000	6,873	32.18	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	21.55	Call		3.00000	0,003	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		8,764.00000	8,817	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		10.00000	0,009	32.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		6,771.00000	6,823	32.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		4.00000	0,003	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,665.00000	8,717	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		10.00000	0,009	31.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,671.00000	6,723	31.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		23.00000	0,021	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,684.00000	4,735	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		72.00000	0,066	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,733.00000	2,780	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		305.00000	0,284	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		966.00000	0,998	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		683.00000	0,645	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		344.00000	0,359	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,425.00000	1,372	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		86.00000	0,086	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,373.00000	2,319	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		34.00000	0,033	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,352.00000	3,299	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		13.00000	0,013	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		4.00000	0,004	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,515.00000	8,568	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		11.00000	0,010	31.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,522.00000	6,574	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		24.00000	0,023	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,535.00000	4,587	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		41.00000	0,039	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,552.00000	3,603	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		79.00000	0,074	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,590.00000	2,638	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		161.00000	0,149	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,672.00000	1,713	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		343.00000	0,320	18.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		854.00000	0,884	18.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		769.00000	0,729	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		280.00000	0,293	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,563.00000	1,510	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		74.00000	0,074	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,518.00000	2,465	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		29.00000	0,029	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,500.00000	3,447	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		11.00000	0,011	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		193.00000	0,179	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,454.00000	1,493	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		19.00000	0,018	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,130.00000	5,182	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		29.00000	0,028	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,140.00000	4,192	26.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		53.00000	0,050	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,164.00000	3,214	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		106.00000	0,097	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,217.00000	2,261	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		216.00000	0,200	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,327.00000	1,364	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		471.00000	0,443	17.99	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		582.00000	0,607	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1,037.00000	0,991	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		148.00000	0,155	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,939.00000	1,886	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		50.00000	0,050	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,910.00000	2,856	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		21.00000	0,020	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		21.00000	0,020	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		4,882.00000	4,934	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		33.00000	0,032	26.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		3,894.00000	3,946	26.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		62.00000	0,058	24.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		2,923.00000	2,972	24.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		126.00000	0,116	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		1,987.00000	2,030	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		261.00000	0,243	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,122.00000	1,157	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		579.00000	0,545	17.48	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	15/03/2010	Foreign Exchange Future	12.65	Put		440.00000	0,459	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,244.00000	1,192	16.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		105.00000	0,106	16.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		2,179.00000	2,126	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		40.00000	0,040	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3,155.00000	3,102	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		16.00000	0,016	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		20.00000	0,019	28.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		4,981.00000	5,033	28.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		32.00000	0,030	26.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		3,993.00000	4,044	26.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		58.00000	0,055	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,019.00000	3,069	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		118.00000	0,109	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,079.00000	2,123	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		242.00000	0,225	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,203.00000	1,239	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		532.00000	0,500	17.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		493.00000	0,514	17.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1,156.00000	1,103	16.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		117.00000	0,117	16.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		2,083.00000	2,030	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		44.00000	0,044	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		3,057.00000	3,004	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		18.00000	0,018	24.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		22.00000	0,020	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		4,783.00000	4,834	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		35.00000	0,034	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		3,796.00000	3,848	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		67.00000	0,062	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		2,828.00000	2,876	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		135.00000	0,125	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		1,896.00000	1,939	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		282.00000	0,263	19.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,043.00000	1,077	19.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		629.00000	0,593	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		390.00000	0,407	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,334.00000	1,281	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		95.00000	0,095	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,276.00000	2,222	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		37.00000	0,036	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3,254.00000	3,200	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		15.00000	0,014	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		19.00000	0,018	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,080.00000	5,132	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		30.00000	0,029	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,091.00000	4,143	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		55.00000	0,051	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,116.00000	3,165	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		110.00000	0,101	22.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,171.00000	2,215	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		224.00000	0,208	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,285.00000	1,322	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		490.00000	0,461	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		551.00000	0,575	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1,074.00000	1,027	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		135.00000	0,141	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,987.00000	1,934	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		48.00000	0,048	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,959.00000	2,905	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		20.00000	0,019	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		18.00000	0,017	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,179.00000	5,231	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		28.00000	0,027	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,189.00000	4,241	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		51.00000	0,048	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,212.00000	3,262	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		102.00000	0,094	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,263.00000	2,308	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		208.00000	0,193	20.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,369.00000	1,407	20.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		453.00000	0,425	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		614.00000	0,639	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1,000.00000	0,955	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		161.00000	0,169	16.48	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	15/03/2010	Foreign Exchange Future	10.95	Call		1,892.00000	1,839	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		53.00000	0,053	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,861.00000	2,807	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		22.00000	0,021	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		19.00000	0,018	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,030.00000	5,082	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		31.00000	0,029	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,042.00000	4,093	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		57.00000	0,053	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,068.00000	3,117	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		114.00000	0,105	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,125.00000	2,169	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		233.00000	0,216	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,244.00000	1,280	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		510.00000	0,480	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		521.00000	0,544	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1,112.00000	1,065	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		123.00000	0,129	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		2,035.00000	1,982	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		46.00000	0,046	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		3,008.00000	2,955	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		19.00000	0,019	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		20.00000	0,019	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		4,931.00000	4,983	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		32.00000	0,031	26.54	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	16.70	Put		3,943.00000	3,995	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		60.00000	0,056	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		2,971.00000	3,020	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		122.00000	0,112	22.44	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,033.00000	2,076	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		251.00000	0,234	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,162.00000	1,198	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		555.00000	0,522	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		466.00000	0,486	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1,200.00000	1,147	16.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		111.00000	0,111	16.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		2,131.00000	2,078	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		42.00000	0,042	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		3,106.00000	3,053	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		17.00000	0,017	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		21.00000	0,020	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		4,832.00000	4,884	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		34.00000	0,033	26.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		3,845.00000	3,897	26.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		65.00000	0,060	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		2,876.00000	2,924	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		130.00000	0,120	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		1,941.00000	1,984	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		271.00000	0,253	19.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,082.00000	1,117	19.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		604.00000	0,569	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		415.00000	0,433	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,289.00000	1,236	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		100.00000	0,100	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2,227.00000	2,174	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		38.00000	0,038	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3,205.00000	3,151	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		16.00000	0,015	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		22.00000	0,021	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,733.00000	4,785	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		36.00000	0,035	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,747.00000	3,799	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		69.00000	0,064	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		2,780.00000	2,828	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		140.00000	0,129	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		1,851.00000	1,893	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		655.00000	0,619	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		366.00000	0,383	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,379.00000	1,327	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		90.00000	0,091	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,324.00000	2,271	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		35.00000	0,035	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,303.00000	3,250	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		14.00000	0,014	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		293.00000	0,273	19.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,004.00000	1,037	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		6.00000	0,006	33.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		7,817.00000	7,870	33.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		14.00000	0,013	30.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		5,825.00000	5,877	30.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4,193.00000	4,140	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		7.00000	0,006	33.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,718.00000	7,770	33.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		15.00000	0,014	30.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,726.00000	5,778	30.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,293.00000	4,239	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		4.00000	0,003	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		6.00000	0,006	33.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		7,767.00000	7,820	33.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		15.00000	0,014	30.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		5,776.00000	5,828	30.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4,243.00000	4,190	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,004	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		6.00000	0,005	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,017.00000	8,069	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		14.00000	0,013	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,025.00000	6,077	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,996.00000	3,942	28.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		7.00000	0,006	28.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		5.00000	0,005	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,116.00000	8,169	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		13.00000	0,012	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,124.00000	6,176	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,896.00000	3,843	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		7.00000	0,007	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		6.00000	0,005	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,067.00000	8,119	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		13.00000	0,012	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,074.00000	6,126	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,946.00000	3,893	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		7.00000	0,007	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		5.00000	0,005	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,166.00000	8,219	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		13.00000	0,012	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,174.00000	6,226	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,847.00000	3,793	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		8.00000	0,007	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		5.00000	0,004	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,316.00000	8,368	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		12.00000	0,011	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,323.00000	6,375	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		26.00000	0,025	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,337.00000	4,389	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		91.00000	0,085	23.28	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	15.10	Put		2,402.00000	2,449	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,698.00000	3,645	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		9.00000	0,009	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		4.00000	0,004	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,365.00000	8,418	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		11.00000	0,011	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,372.00000	6,425	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		26.00000	0,025	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,387.00000	4,439	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		88.00000	0,082	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,449.00000	2,496	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		5.00000	0,004	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,266.00000	8,318	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		12.00000	0,011	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,273.00000	6,325	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		27.00000	0,026	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,288.00000	4,340	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		95.00000	0,088	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,356.00000	2,402	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,748.00000	3,694	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		9.00000	0,008	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		7.00000	0,006	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,568.00000	7,620	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		16.00000	0,015	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,577.00000	5,629	30.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		40.00000	0,038	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,601.00000	3,652	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		155.00000	0,144	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,716.00000	1,758	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,442.00000	4,388	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,002	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,840.00000	4,787	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,797.00000	3,744	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		8.00000	0,008	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,790.00000	4,737	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,940.00000	4,887	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,740.00000	4,687	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		6.00000	0,006	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		7,867.00000	7,920	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		14.00000	0,013	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		5,875.00000	5,927	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		4,144.00000	4,091	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		5.00000	0,005	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,641.00000	4,587	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,001	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		7.00000	0,007	33.07	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	20.20	Put		7,418.00000	7,471	33.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		17.00000	0,016	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,428.00000	5,480	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		44.00000	0,041	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,455.00000	3,505	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		173.00000	0,160	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,584.00000	1,624	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,591.00000	4,538	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		7.00000	0,006	33.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,668.00000	7,720	33.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		15.00000	0,014	30.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,676.00000	5,728	30.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		38.00000	0,036	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,699.00000	3,750	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		145.00000	0,134	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		1,806.00000	1,848	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,342.00000	4,289	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		6.00000	0,006	33.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		7,917.00000	7,970	33.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		14.00000	0,013	30.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		5,925.00000	5,977	30.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		4,094.00000	4,041	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		5.00000	0,005	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		7.00000	0,006	33.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,618.00000	7,670	33.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		16.00000	0,015	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,627.00000	5,679	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		39.00000	0,037	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,650.00000	3,701	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		150.00000	0,139	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,761.00000	1,803	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,392.00000	4,339	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		6.00000	0,005	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		7,967.00000	8,019	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		14.00000	0,013	30.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		5,975.00000	6,027	30.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		4,045.00000	3,992	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		6.00000	0,006	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.94920	13.00220		17.81	64,746.00	5	852.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		10.00000	0,009	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,058.00000	9,110	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		23.00000	0,023	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,071.00000	7,124	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		8.00000	0,008	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,356.00000	9,409	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		22.00000	0,021	28.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,370.00000	7,422	28.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		11.00000	0,011	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		8,859.00000	8,912	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		25.00000	0,024	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		6,873.00000	6,925	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		57.00000	0,054	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		4,905.00000	4,955	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		159.00000	0,150	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,007.00000	3,051	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		12.00000	0,012	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,710.00000	8,763	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		26.00000	0,025	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,724.00000	6,776	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		62.00000	0,059	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		4,760.00000	4,810	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		171.00000	0,162	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		2,869.00000	2,913	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		13.00000	0,012	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,611.00000	8,663	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		26.00000	0,026	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,624.00000	6,677	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		504.00000	0,482	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,102.00000	1,133	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		888.00000	0,853	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		486.00000	0,504	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,458.00000	2,405	18.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		56.00000	0,056	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,433.00000	3,380	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		31.00000	0,031	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		15.00000	0,014	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,413.00000	8,465	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		28.00000	0,027	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,426.00000	6,478	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		14.00000	0,013	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,462.00000	8,514	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		27.00000	0,027	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,475.00000	6,528	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		968.00000	0,931	17.05	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		416.00000	0,432	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,679.00000	1,631	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		127.00000	0,132	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,603.00000	2,550	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		51.00000	0,051	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,580.00000	3,527	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		28.00000	0,028	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		11.00000	0,010	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		8,909.00000	8,961	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		56.00000	0,053	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		4,954.00000	5,004	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		155.00000	0,146	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,053.00000	3,097	23.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		10.00000	0,009	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,108.00000	9,160	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		23.00000	0,022	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,121.00000	7,173	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		50.00000	0,048	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,148.00000	5,199	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		9.00000	0,008	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,257.00000	9,309	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		22.00000	0,021	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,270.00000	7,322	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1,084.00000	1,045	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		332.00000	0,346	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,850.00000	1,801	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		98.00000	0,102	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,798.00000	2,745	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		46.00000	0,046	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		9.00000	0,008	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,307.00000	9,359	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		22.00000	0,021	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,320.00000	7,372	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,806.00000	1,758	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		104.00000	0,109	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,750.00000	2,696	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		48.00000	0,047	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		9.00000	0,009	29.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,207.00000	9,260	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		22.00000	0,022	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,220.00000	7,273	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		367.00000	0,350	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,565.00000	1,601	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		628.00000	0,602	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		826.00000	0,853	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1,115.00000	1,075	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		313.00000	0,326	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,893.00000	1,844	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		91.00000	0,095	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,847.00000	2,794	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		45.00000	0,045	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		9.00000	0,009	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,157.00000	9,210	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		49.00000	0,046	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,197.00000	5,247	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		137.00000	0,129	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,285.00000	3,330	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		10.00000	0,010	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,008.00000	9,061	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		24.00000	0,023	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,022.00000	7,074	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		11.00000	0,010	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		8,959.00000	9,011	29.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		24.00000	0,023	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		6,972.00000	7,024	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		54.00000	0,052	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,002.00000	5,053	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		151.00000	0,143	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,099.00000	3,144	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		12.00000	0,011	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		8,810.00000	8,862	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		25.00000	0,024	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		6,823.00000	6,875	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		59.00000	0,056	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		4,857.00000	4,907	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		163.00000	0,154	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		2,961.00000	3,005	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,396.00000	1,349	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		194.00000	0,200	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2,264.00000	2,211	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		62.00000	0,062	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3,238.00000	3,184	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		36.00000	0,035	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		12.00000	0,011	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		8,760.00000	8,812	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		25.00000	0,024	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		6,773.00000	6,825	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		13.00000	0,012	29.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,661.00000	8,713	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		26.00000	0,025	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,674.00000	6,726	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		490.00000	0,469	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,138.00000	1,170	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,515.00000	1,467	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		163.00000	0,168	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,409.00000	2,356	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		57.00000	0,057	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		13.00000	0,013	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,561.00000	8,614	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		27.00000	0,026	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,575.00000	6,627	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		52.00000	0,049	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,100.00000	5,150	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		89.00000	0,083	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,137.00000	4,184	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		144.00000	0,136	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,192.00000	3,237	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		241.00000	0,229	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,289.00000	2,330	21.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		518.00000	0,495	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,066.00000	1,096	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		914.00000	0,879	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		462.00000	0,480	17.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,596.00000	1,548	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		144.00000	0,149	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,506.00000	2,453	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		54.00000	0,054	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,482.00000	3,429	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		30.00000	0,030	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		357.00000	0,341	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,605.00000	1,642	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		39.00000	0,037	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,637.00000	5,688	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		110.00000	0,103	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,708.00000	3,754	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		180.00000	0,171	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		2,778.00000	2,822	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1,178.00000	1,137	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		276.00000	0,288	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,982.00000	1,932	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		80.00000	0,083	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		41.00000	0,039	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,539.00000	5,590	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		703.00000	0,674	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		701.00000	0,725	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,245.00000	1,202	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		243.00000	0,253	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		2,071.00000	2,021	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		69.00000	0,072	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		3,043.00000	2,990	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		41.00000	0,041	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		48.00000	0,045	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,246.00000	5,296	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		82.00000	0,077	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,280.00000	4,328	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		133.00000	0,126	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,331.00000	3,377	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		223.00000	0,211	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,421.00000	2,462	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		477.00000	0,456	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,175.00000	1,207	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		838.00000	0,805	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		536.00000	0,556	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,475.00000	1,427	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		173.00000	0,178	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,361.00000	2,308	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		59.00000	0,059	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,335.00000	3,282	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		33.00000	0,033	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,357.00000	1,311	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		205.00000	0,212	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		2,216.00000	2,163	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		64.00000	0,064	17.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3,189.00000	3,136	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		37.00000	0,037	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		64.00000	0,060	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,712.00000	4,761	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		107.00000	0,101	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		3,755.00000	3,802	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		646.00000	0,619	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		794.00000	0,820	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1,146.00000	1,106	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		294.00000	0,307	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,896.00000	2,843	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		44.00000	0,044	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		40.00000	0,038	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,588.00000	5,639	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		113.00000	0,106	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,661.00000	3,707	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		185.00000	0,175	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,733.00000	2,776	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		396.00000	0,378	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,444.00000	1,479	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		684.00000	0,655	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		732.00000	0,756	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,211.00000	1,169	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		259.00000	0,270	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		2,026.00000	1,977	16.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		74.00000	0,078	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,994.00000	2,941	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		42.00000	0,042	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		42.00000	0,040	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,490.00000	5,541	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		71.00000	0,067	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,519.00000	4,568	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		118.00000	0,111	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,566.00000	3,612	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		195.00000	0,185	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,643.00000	2,686	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		724.00000	0,693	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		672.00000	0,694	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,282.00000	1,236	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		230.00000	0,237	16.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		2,119.00000	2,066	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		67.00000	0,067	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		3,091.00000	3,038	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		39.00000	0,039	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		746.00000	0,714	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		644.00000	0,665	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,319.00000	1,273	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		217.00000	0,224	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		3,140.00000	3,087	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		38.00000	0,038	21.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		46.00000	0,044	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,294.00000	5,345	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		80.00000	0,075	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,328.00000	4,376	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		130.00000	0,123	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,378.00000	3,424	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		217.00000	0,206	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,465.00000	2,507	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		814.00000	0,781	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		562.00000	0,582	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,435.00000	1,388	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		183.00000	0,189	16.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,312.00000	2,259	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		60.00000	0,060	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,286.00000	3,233	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		34.00000	0,034	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		465.00000	0,444	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,213.00000	1,245	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		53.00000	0,050	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,051.00000	5,101	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		91.00000	0,085	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,089.00000	4,136	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		147.00000	0,139	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,145.00000	3,190	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		248.00000	0,236	21.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,246.00000	2,287	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		547.00000	0,523	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		995.00000	1,024	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		61.00000	0,057	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		4,809.00000	4,858	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		102.00000	0,096	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		3,850.00000	3,897	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		167.00000	0,158	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		2,915.00000	2,959	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		279.00000	0,266	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,027.00000	2,067	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		611.00000	0,585	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		859.00000	0,886	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		67.00000	0,064	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,615.00000	4,665	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,764.00000	1,715	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		112.00000	0,116	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,701.00000	2,648	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		49.00000	0,049	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,678.00000	3,625	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		26.00000	0,026	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		73.00000	0,069	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,471.00000	4,520	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		121.00000	0,114	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,519.00000	3,565	23.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		331.00000	0,316	20.73	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,729.00000	1,767	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,721.00000	1,673	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		119.00000	0,124	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,652.00000	2,599	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		50.00000	0,050	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		115.00000	0,109	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,613.00000	3,660	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		190.00000	0,180	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,688.00000	2,731	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		315.00000	0,301	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		1,813.00000	1,852	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		532.00000	0,509	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,030.00000	1,060	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		941.00000	0,905	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		439.00000	0,456	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,637.00000	1,589	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		135.00000	0,140	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,555.00000	2,502	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		53.00000	0,053	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,531.00000	3,478	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		29.00000	0,029	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		24.00000	0,023	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		6,922.00000	6,974	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		43.00000	0,041	25.64	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	18.40	Put		5,441.00000	5,492	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		96.00000	0,090	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		3,994.00000	4,041	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		200.00000	0,190	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,598.00000	2,641	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		429.00000	0,410	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,327.00000	1,361	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		996.00000	0,959	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		394.00000	0,410	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		2,167.00000	2,115	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		65.00000	0,066	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,629.00000	3,576	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		27.00000	0,027	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		5,105.00000	5,052	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	0,003	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		407.00000	0,388	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,405.00000	1,439	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		23.00000	0,022	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,171.00000	7,223	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		38.00000	0,036	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,686.00000	5,737	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		84.00000	0,079	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,232.00000	4,280	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		176.00000	0,166	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		2,824.00000	2,867	22.75	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	14.15	Call		376.00000	0,359	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,524.00000	1,560	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		863.00000	0,829	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		511.00000	0,530	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,937.00000	1,888	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		85.00000	0,089	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,384.00000	3,331	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		32.00000	0,032	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,856.00000	4,804	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	0,005	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		20.00000	0,020	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,618.00000	7,671	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		30.00000	0,030	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,128.00000	6,181	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		66.00000	0,062	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,664.00000	4,713	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		140.00000	0,132	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,238.00000	3,283	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		300.00000	0,286	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		1,898.00000	1,937	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		665.00000	0,637	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		763.00000	0,788	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,555.00000	1,507	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		153.00000	0,158	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,945.00000	2,892	20.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		43.00000	0,043	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,412.00000	4,360	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		10.00000	0,011	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		45.00000	0,043	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,343.00000	5,394	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		77.00000	0,073	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,375.00000	4,424	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		127.00000	0,120	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,425.00000	3,471	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		211.00000	0,200	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,509.00000	2,551	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		348.00000	0,332	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,646.00000	1,683	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		452.00000	0,432	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,250.00000	1,283	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		594.00000	0,569	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		892.00000	0,920	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		791.00000	0,758	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		589.00000	0,609	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1,054.00000	1,016	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		352.00000	0,367	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		386.00000	0,368	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,484.00000	1,519	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		44.00000	0,042	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,392.00000	5,443	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	17.35	Call		75.00000	0,071	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,423.00000	4,472	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		124.00000	0,117	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,472.00000	3,518	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		206.00000	0,195	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,554.00000	2,596	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		440.00000	0,421	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,288.00000	1,322	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		578.00000	0,553	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		926.00000	0,954	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		768.00000	0,736	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		616.00000	0,637	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1,025.00000	0,987	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		373.00000	0,388	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		418.00000	0,399	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,366.00000	1,400	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		69.00000	0,065	24.90	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,567.00000	4,616	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		562.00000	0,538	18.71	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		960.00000	0,989	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		340.00000	0,324	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,688.00000	1,725	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		19.00000	0,019	28.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		7,817.00000	7,870	28.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		35.00000	0,034	25.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		5,833.00000	5,885	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		100.00000	0,094	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		3,898.00000	3,945	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		272.00000	0,260	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,070.00000	2,111	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4,217.00000	4,164	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		15.00000	0,015	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		20.00000	0,019	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,718.00000	7,770	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		37.00000	0,035	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,735.00000	5,786	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		105.00000	0,099	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		3,803.00000	3,850	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		286.00000	0,273	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		1,984.00000	2,024	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,314.00000	4,262	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		12.00000	0,013	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		20.00000	0,019	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		7,768.00000	7,820	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		36.00000	0,034	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		5,784.00000	5,835	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,265.00000	4,213	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		13.00000	0,014	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		19.00000	0,018	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,017.00000	8,069	29.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		31.00000	0,031	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,029.00000	6,082	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		4,022.00000	3,969	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,020	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		18.00000	0,017	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,116.00000	8,168	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		86.00000	0,081	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,184.00000	4,232	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		235.00000	0,223	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,333.00000	2,374	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,924.00000	3,870	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		22.00000	0,021	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		18.00000	0,017	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,066.00000	8,118	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		31.00000	0,030	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,079.00000	6,131	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,973.00000	3,920	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		21.00000	0,021	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		17.00000	0,016	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,165.00000	8,217	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		30.00000	0,029	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,178.00000	6,230	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		229.00000	0,217	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,377.00000	2,418	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,874.00000	3,821	24.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		22.00000	0,022	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		16.00000	0,015	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,314.00000	8,366	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		29.00000	0,028	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,327.00000	6,379	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,727.00000	3,674	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		25.00000	0,025	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		15.00000	0,014	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,363.00000	8,415	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		28.00000	0,027	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,376.00000	6,428	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		16.00000	0,015	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,264.00000	8,316	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		29.00000	0,028	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,277.00000	6,329	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,776.00000	3,723	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		24.00000	0,024	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		21.00000	0,020	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,569.00000	7,621	28.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		307.00000	0,293	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		1,855.00000	1,894	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,461.00000	4,409	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		9.00000	0,010	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,825.00000	3,772	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		23.00000	0,023	24.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,807.00000	4,754	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		5.00000	0,005	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,956.00000	4,903	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		4.00000	0,004	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,757.00000	4,705	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		5.00000	0,006	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		19.00000	0,018	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		7,867.00000	7,919	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		34.00000	0,033	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		5,882.00000	5,934	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		98.00000	0,092	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		3,946.00000	3,993	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		266.00000	0,254	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,114.00000	2,155	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		4,168.00000	4,115	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		16.00000	0,016	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		20.00000	0,019	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,668.00000	7,720	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		293.00000	0,279	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		1,941.00000	1,980	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,363.00000	4,311	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		11.00000	0,012	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,659.00000	4,606	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		7.00000	0,007	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		21.00000	0,021	28.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,419.00000	7,472	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,609.00000	4,556	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		7.00000	0,007	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		19.00000	0,018	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		7,917.00000	7,969	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		33.00000	0,032	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		5,931.00000	5,983	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		260.00000	0,248	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,158.00000	2,199	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		4,119.00000	4,067	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		17.00000	0,018	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		14.00000	0,013	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,512.00000	8,564	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		27.00000	0,026	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,525.00000	6,577	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		19.00000	0,018	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		7,967.00000	8,019	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		32.00000	0,031	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		5,980.00000	6,032	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		93.00000	0,088	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,041.00000	4,089	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		254.00000	0,242	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,202.00000	2,243	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		4,071.00000	4,018	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,019	24.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		17.00000	0,016	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,215.00000	8,267	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		30.00000	0,029	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,228.00000	6,280	26.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.16320	11.12930		15.98	12,089,745.60	1,083	31,051.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,571.00000	8,537	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	47.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,571.00000	6,537	47.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,671.00000	8,637	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	47.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,671.00000	6,637	47.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,321.00000	8,287	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	47.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,321.00000	6,287	47.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		1.00000	0,001	40.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,322.00000	4,288	40.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,683.00000	1,716	26.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		4.00000	0,003	26.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,679.00000	2,713	28.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	28.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,679.00000	3,713	32.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	32.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,221.00000	8,187	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,221.00000	6,187	47.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		1.00000	0,001	40.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,222.00000	4,188	40.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		122.00000	0,127	17.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		343.00000	0,314	17.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		806.00000	0,836	20.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		27.00000	0,023	20.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,782.00000	1,815	27.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		3.00000	0,002	27.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,779.00000	2,813	28.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	28.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,779.00000	3,813	32.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,121.00000	8,087	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	47.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,121.00000	6,087	47.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		151.00000	0,158	16.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		272.00000	0,245	16.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		900.00000	0,930	21.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		21.00000	0,017	21.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,879.00000	2,913	28.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	28.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,879.00000	3,913	32.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	32.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,471.00000	8,437	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	47.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,471.00000	6,437	47.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,721.00000	8,687	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	47.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,721.00000	6,687	47.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,771.00000	8,737	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	47.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,771.00000	6,737	47.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,621.00000	8,587	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	47.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,621.00000	6,587	47.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,521.00000	8,487	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	47.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,521.00000	6,487	47.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	48.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,371.00000	8,337	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	47.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,371.00000	6,337	47.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,271.00000	8,237	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	47.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,271.00000	6,237	47.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		1.00000	0,001	40.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,272.00000	4,238	40.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		110.00000	0,114	17.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		381.00000	0,351	17.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		760.00000	0,789	20.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		31.00000	0,026	20.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,732.00000	1,765	27.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		3.00000	0,002	27.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,729.00000	2,763	28.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	28.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,729.00000	3,763	32.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	32.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,171.00000	8,137	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,171.00000	6,137	47.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,071.00000	8,037	48.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	47.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,071.00000	6,037	47.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		1.00000	0,001	39.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,072.00000	4,038	39.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		2.00000	0,002	34.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,073.00000	3,039	34.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		168.00000	0,176	16.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		239.00000	0,213	16.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		947.00000	0,978	21.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		18.00000	0,015	21.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,931.00000	1,965	28.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		2.00000	0,002	28.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,929.00000	2,963	28.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	28.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,929.00000	3,963	33.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		1.00000	0,001	40.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,172.00000	4,138	40.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		2.00000	0,002	35.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,173.00000	3,139	35.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		136.00000	0,142	16.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		307.00000	0,279	16.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		853.00000	0,883	20.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		24.00000	0,020	20.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,832.00000	1,865	27.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		3.00000	0,002	27.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,829.00000	2,863	28.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	28.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,829.00000	3,863	32.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	32.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		1.00000	0,001	40.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,372.00000	4,338	40.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		1.00000	0,001	36.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,372.00000	3,338	36.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		89.00000	0,092	18.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		460.00000	0,429	18.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		669.00000	0,697	19.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		40.00000	0,034	19.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,633.00000	1,666	26.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		4.00000	0,003	26.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,629.00000	2,663	28.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	28.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,629.00000	3,663	31.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	41.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,471.00000	4,437	41.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		72.00000	0,074	18.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		543.00000	0,511	18.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,534.00000	1,567	25.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		5.00000	0,004	25.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,529.00000	2,563	28.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	28.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,529.00000	3,563	31.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	31.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,621.00000	4,587	41.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,386.00000	1,418	24.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		7.00000	0,005	24.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,380.00000	2,413	28.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1.00000	0,000	28.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,379.00000	3,413	30.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	30.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	42.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,721.00000	4,687	42.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		377.00000	0,401	17.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		98.00000	0,088	17.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,287.00000	1,319	23.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		8.00000	0,006	23.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,280.00000	2,313	28.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1.00000	0,000	28.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,279.00000	3,313	30.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	30.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	42.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,921.00000	4,887	42.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		1.00000	0,001	39.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		3,922.00000	3,888	39.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,092.00000	1,123	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		13.00000	0,010	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,081.00000	2,114	28.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		2.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,079.00000	3,113	29.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	29.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,971.00000	4,937	43.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		208.00000	0,226	16.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		179.00000	0,163	16.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,043.00000	1,075	22.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		14.00000	0,012	22.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,029.00000	3,063	29.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	29.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,871.00000	4,837	42.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		1.00000	0,001	38.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,872.00000	3,838	38.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		33.00000	0,033	21.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		904.00000	0,870	21.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		271.00000	0,291	16.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		142.00000	0,128	16.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,140.00000	1,172	22.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		11.00000	0,009	22.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,130.00000	2,164	28.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1.00000	0,001	28.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,129.00000	3,163	29.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	29.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	42.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,771.00000	4,737	42.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		1.00000	0,001	38.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,772.00000	3,738	38.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		40.00000	0,040	20.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		811.00000	0,777	20.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		340.00000	0,362	17.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		111.00000	0,099	17.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,238.00000	1,270	23.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		9.00000	0,007	23.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,230.00000	2,264	28.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1.00000	0,001	28.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,229.00000	3,263	30.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	30.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		80.00000	0,082	18.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		501.00000	0,469	18.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	41.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,521.00000	4,487	41.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,484.00000	1,517	25.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		5.00000	0,004	25.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,479.00000	2,513	28.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	28.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,479.00000	3,513	31.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	31.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	41.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,571.00000	4,537	41.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		1.00000	0,001	37.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,572.00000	3,538	37.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		59.00000	0,060	19.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		630.00000	0,597	19.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		496.00000	0,522	18.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		67.00000	0,059	18.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,435.00000	1,467	24.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		6.00000	0,004	24.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,430.00000	2,463	28.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1.00000	0,000	28.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,429.00000	3,463	30.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	30.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	42.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,671.00000	4,637	42.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		1.00000	0,001	37.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,672.00000	3,638	37.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		48.00000	0,049	20.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		719.00000	0,686	20.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		416.00000	0,440	17.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		87.00000	0,077	17.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,336.00000	1,369	24.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		7.00000	0,006	24.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,330.00000	2,363	28.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1.00000	0,000	28.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,329.00000	3,363	30.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	30.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		30.00000	0,030	21.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		951.00000	0,917	21.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		44.00000	0,044	20.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		765.00000	0,731	20.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		53.00000	0,054	19.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		674.00000	0,641	19.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	47.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,971.00000	6,937	47.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	44.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,471.00000	5,437	44.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		1.00000	0,001	39.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,972.00000	3,938	39.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		27.00000	0,027	22.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		998.00000	0,964	22.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		581.00000	0,608	19.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		52.00000	0,045	19.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,031.00000	2,064	28.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		2.00000	0,001	28.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	47.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,121.00000	7,087	47.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	45.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,621.00000	5,587	45.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		1.00000	0,001	40.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,122.00000	4,088	40.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		456.00000	0,480	18.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		77.00000	0,067	18.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,881.00000	1,915	28.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		2.00000	0,002	28.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,421.00000	7,387	47.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	46.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,921.00000	5,887	46.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,001	41.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,421.00000	4,388	41.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		239.00000	0,258	16.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		160.00000	0,145	16.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,583.00000	1,616	25.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		4.00000	0,003	25.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		1.00000	0,001	37.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,622.00000	3,588	37.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		36.00000	0,036	21.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		857.00000	0,823	21.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		99.00000	0,102	17.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		420.00000	0,389	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		305.00000	0,326	17.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		126.00000	0,113	17.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		714.00000	0,743	19.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		35.00000	0,030	19.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		1.00000	0,001	37.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,522.00000	3,488	37.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		25.00000	0,025	22.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,046.00000	1,012	22.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		65.00000	0,067	19.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		586.00000	0,554	19.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		187.00000	0,197	15.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		208.00000	0,184	15.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		538.00000	0,565	18.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		59.00000	0,052	18.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		21.00000	0,021	23.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,142.00000	1,108	23.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		1.00000	0,001	36.74	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,472.00000	3,438	36.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		23.00000	0,023	22.81	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,094.00000	1,060	22.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		19.00000	0,019	23.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,190.00000	1,156	23.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		15.00000	0,015	24.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,336.00000	1,302	24.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		18.00000	0,018	23.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,239.00000	1,205	23.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		11.00000	0,010	26.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,582.00000	1,547	26.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		12.00000	0,012	25.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,483.00000	1,449	25.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		14.00000	0,014	24.77	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,385.00000	1,351	24.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		16.00000	0,016	24.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,287.00000	1,253	24.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		9.00000	0,008	27.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,730.00000	1,695	27.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		10.00000	0,010	26.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,631.00000	1,597	26.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		11.00000	0,011	25.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,532.00000	1,498	25.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		13.00000	0,013	25.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,434.00000	1,400	25.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		9.00000	0,009	26.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,680.00000	1,646	26.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		7.00000	0,007	28.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,878.00000	1,844	28.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		8.00000	0,008	27.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,779.00000	1,745	27.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		8.00000	0,007	27.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,829.00000	1,794	27.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		2.00000	0,002	34.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,973.00000	2,939	34.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		6.00000	0,006	28.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,977.00000	1,943	28.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		4.00000	0,004	30.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,225.00000	2,191	30.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		6.00000	0,006	28.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		2,027.00000	1,993	28.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		7.00000	0,007	28.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,928.00000	1,894	28.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		2.00000	0,002	33.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,873.00000	2,839	33.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		2.00000	0,002	33.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,773.00000	2,739	33.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		3.00000	0,003	32.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,674.00000	2,640	32.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		3.00000	0,003	31.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,574.00000	2,540	31.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		3.00000	0,003	31.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,474.00000	2,440	31.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		4.00000	0,004	30.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,375.00000	2,341	30.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		4.00000	0,004	30.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,275.00000	2,241	30.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		5.00000	0,005	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	14/12/2009	Foreign Exchange Future	13.30	Put		2,176.00000	2,142	29.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		5.00000	0,005	29.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,076.00000	2,042	29.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		2.00000	0,002	34.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,123.00000	3,089	34.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		2.00000	0,002	34.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		3,023.00000	2,989	34.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		2.00000	0,002	33.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,923.00000	2,889	33.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		2.00000	0,002	33.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,823.00000	2,789	33.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		2.00000	0,002	32.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,723.00000	2,689	32.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		3.00000	0,003	32.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,624.00000	2,590	32.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		3.00000	0,003	31.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,524.00000	2,490	31.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		3.00000	0,003	31.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,424.00000	2,390	31.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		4.00000	0,004	30.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,325.00000	2,291	30.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		5.00000	0,005	29.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,126.00000	2,092	29.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		1.00000	0,001	38.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,722.00000	3,688	38.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	48.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,821.00000	7,787	48.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	46.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,821.00000	5,787	46.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		1.00000	0,001	38.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,822.00000	3,788	38.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,189.00000	1,221	23.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		10.00000	0,008	23.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,180.00000	2,214	28.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1.00000	0,001	28.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,179.00000	3,213	29.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	29.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,179.00000	4,213	33.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	33.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	48.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,871.00000	7,837	48.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	46.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,871.00000	5,837	46.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,129.00000	4,163	33.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	33.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	48.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,921.00000	7,887	48.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,079.00000	4,113	33.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	33.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	48.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		8,021.00000	7,987	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	46.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		6,021.00000	5,987	46.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		1.00000	0,001	39.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		4,022.00000	3,988	39.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		995.00000	1,026	21.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		16.00000	0,013	21.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1,981.00000	2,014	28.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		2.00000	0,001	28.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2,979.00000	3,013	28.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		3,979.00000	4,013	33.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	33.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	48.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,971.00000	7,937	48.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	46.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,971.00000	5,937	46.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,029.00000	4,063	33.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	33.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,421.00000	8,387	48.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	47.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,421.00000	6,387	47.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		625.00000	0,653	19.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		46.00000	0,040	19.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,579.00000	2,613	28.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,579.00000	3,613	31.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	31.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.35290	11.31700		16.83	0.00	0	4,866.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		2.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,335.00000	8,299	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		5.00000	0,005	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,338.00000	6,302	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		13.00000	0,014	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,346.00000	4,311	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		61.00000	0,064	23.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,394.00000	2,361	23.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		318.00000	0,328	17.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		651.00000	0,625	17.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		820.00000	0,843	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		153.00000	0,140	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,703.00000	1,737	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		36.00000	0,034	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,679.00000	2,714	23.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		12.00000	0,011	23.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,671.00000	3,706	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		4.00000	0,003	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		2.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,585.00000	8,549	34.20	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	17.90	Call		5.00000	0,005	31.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,588.00000	6,552	31.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,684.00000	8,648	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		4.00000	0,005	32.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,687.00000	6,652	32.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		2.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,435.00000	8,399	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		5.00000	0,005	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,438.00000	6,402	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		140.00000	0,144	20.75	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,423.00000	1,391	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,235.00000	8,199	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		6.00000	0,006	31.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,239.00000	6,203	31.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		14.00000	0,014	26.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,247.00000	4,211	26.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		67.00000	0,070	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,300.00000	2,267	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		349.00000	0,360	17.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		582.00000	0,557	17.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		893.00000	0,917	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		126.00000	0,114	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,799.00000	1,833	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		32.00000	0,030	19.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,778.00000	2,813	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		11.00000	0,010	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,770.00000	3,806	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		3.00000	0,003	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		2.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,085.00000	8,049	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		6.00000	0,006	31.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,089.00000	6,053	31.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		16.00000	0,016	26.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,099.00000	4,063	26.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		76.00000	0,080	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,159.00000	2,127	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		401.00000	0,413	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		484.00000	0,460	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,009.00000	1,035	15.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		92.00000	0,082	15.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,945.00000	1,979	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		28.00000	0,026	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,926.00000	2,961	25.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		9.00000	0,008	25.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,920.00000	3,956	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		2.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,135.00000	8,099	34.20	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	17.45	Call		6.00000	0,006	31.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,139.00000	6,103	31.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		15.00000	0,015	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,148.00000	4,112	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		73.00000	0,076	23.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,206.00000	2,173	23.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		383.00000	0,394	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		516.00000	0,491	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		969.00000	0,995	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		102.00000	0,092	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,896.00000	1,930	20.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		29.00000	0,027	20.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,877.00000	2,912	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		10.00000	0,009	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,870.00000	3,906	29.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	29.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		2.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,485.00000	8,449	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		5.00000	0,005	31.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,488.00000	6,452	31.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,734.00000	8,698	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		4.00000	0,004	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,737.00000	6,701	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	34.20	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	20.10	Put		8,784.00000	8,748	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		4.00000	0,004	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,787.00000	6,751	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,634.00000	8,599	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		5.00000	0,005	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,638.00000	6,602	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		2.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,535.00000	8,499	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		5.00000	0,005	31.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,538.00000	6,502	31.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		2.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,385.00000	8,349	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		5.00000	0,005	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,388.00000	6,352	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		2.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,285.00000	8,249	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		5.00000	0,006	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,288.00000	6,253	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		14.00000	0,014	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,297.00000	4,261	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		64.00000	0,067	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,347.00000	2,314	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		333.00000	0,343	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		616.00000	0,590	17.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		856.00000	0,880	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		139.00000	0,127	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,751.00000	1,785	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		34.00000	0,032	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,728.00000	2,764	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		11.00000	0,011	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,721.00000	3,756	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		4.00000	0,003	28.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		2.00000	0,002	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,185.00000	8,149	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		6.00000	0,006	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,189.00000	6,153	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		2.00000	0,003	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,035.00000	8,000	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		6.00000	0,006	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,039.00000	6,003	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		16.00000	0,016	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,049.00000	4,013	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		34.00000	0,035	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,067.00000	3,032	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		80.00000	0,083	23.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,113.00000	2,080	23.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		172.00000	0,177	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,205.00000	1,174	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		420.00000	0,433	16.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		453.00000	0,430	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,049.00000	1,076	15.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		82.00000	0,073	15.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,993.00000	2,028	20.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		26.00000	0,025	20.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,976.00000	3,011	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		9.00000	0,008	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,970.00000	4,005	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		3.00000	0,002	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		15.00000	0,015	26.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,198.00000	4,162	26.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		30.00000	0,031	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,213.00000	3,178	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		70.00000	0,073	23.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,253.00000	2,220	23.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		152.00000	0,156	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,335.00000	1,303	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		366.00000	0,377	17.30	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		549.00000	0,524	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		931.00000	0,955	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		114.00000	0,102	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,848.00000	1,882	19.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		31.00000	0,029	19.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,827.00000	2,862	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		10.00000	0,009	24.63	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	7.50	Call		3,820.00000	3,856	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		3.00000	0,003	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		13.00000	0,013	27.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,396.00000	4,360	27.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		26.00000	0,027	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,409.00000	3,374	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		59.00000	0,061	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,442.00000	2,408	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		129.00000	0,133	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,512.00000	1,480	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		304.00000	0,313	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		687.00000	0,660	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		785.00000	0,807	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		168.00000	0,154	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,655.00000	1,688	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		38.00000	0,035	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,630.00000	2,665	23.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		13.00000	0,012	23.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,621.00000	3,657	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		4.00000	0,004	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		13.00000	0,013	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,446.00000	4,410	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		25.00000	0,026	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,458.00000	3,423	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		56.00000	0,059	23.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,489.00000	2,456	23.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		124.00000	0,128	21.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,557.00000	1,525	21.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		291.00000	0,299	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		724.00000	0,696	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		751.00000	0,773	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		184.00000	0,170	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,607.00000	1,640	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		40.00000	0,037	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,580.00000	2,615	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		13.00000	0,012	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,571.00000	3,607	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		4.00000	0,004	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		11.00000	0,012	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,644.00000	4,609	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		21.00000	0,022	25.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,654.00000	3,619	25.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		47.00000	0,049	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,680.00000	2,646	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		107.00000	0,110	21.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,740.00000	1,707	21.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		243.00000	0,250	18.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		876.00000	0,847	18.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		624.00000	0,644	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		257.00000	0,241	16.33	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	9.95	Call		1,416.00000	1,449	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		49.00000	0,046	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,384.00000	2,419	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		17.00000	0,016	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,372.00000	3,408	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		5.00000	0,005	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		11.00000	0,011	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,694.00000	4,658	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		20.00000	0,021	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,703.00000	3,668	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		45.00000	0,047	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,728.00000	2,694	24.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		103.00000	0,106	22.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,786.00000	1,753	22.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		232.00000	0,239	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		915.00000	0,886	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		595.00000	0,614	16.39	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		278.00000	0,261	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,369.00000	1,402	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		52.00000	0,049	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,335.00000	2,370	22.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		18.00000	0,017	22.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,323.00000	3,358	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		6.00000	0,005	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		12.00000	0,012	27.60	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	15.85	Put		4,545.00000	4,509	27.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		23.00000	0,024	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,556.00000	3,521	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		52.00000	0,054	23.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,585.00000	2,551	23.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		115.00000	0,119	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,648.00000	1,616	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		266.00000	0,273	18.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		799.00000	0,770	18.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		686.00000	0,706	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		219.00000	0,203	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,511.00000	1,545	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		44.00000	0,042	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,482.00000	2,517	23.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		15.00000	0,014	23.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,472.00000	3,507	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		5.00000	0,004	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		12.00000	0,013	27.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,495.00000	4,460	27.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		24.00000	0,025	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,507.00000	3,472	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		54.00000	0,056	23.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,537.00000	2,503	23.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		120.00000	0,124	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,603.00000	1,571	21.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		278.00000	0,286	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		761.00000	0,733	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		718.00000	0,739	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		201.00000	0,186	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,559.00000	1,592	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		42.00000	0,039	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,531.00000	2,566	23.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		14.00000	0,013	23.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,522.00000	3,557	27.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		5.00000	0,004	27.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		12.00000	0,012	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,595.00000	4,559	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		22.00000	0,023	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,605.00000	3,570	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		49.00000	0,051	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,632.00000	2,598	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		111.00000	0,115	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,694.00000	1,662	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		254.00000	0,261	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		837.00000	0,808	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		655.00000	0,674	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		238.00000	0,221	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,464.00000	1,497	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		47.00000	0,044	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,433.00000	2,468	22.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		16.00000	0,015	22.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,422.00000	3,458	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		5.00000	0,005	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		10.00000	0,011	28.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,843.00000	4,808	28.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		18.00000	0,019	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,851.00000	3,816	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		40.00000	0,042	24.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,873.00000	2,839	24.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		93.00000	0,096	22.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,926.00000	1,893	22.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		204.00000	0,210	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,037.00000	1,007	19.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		513.00000	0,530	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		346.00000	0,327	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,228.00000	1,261	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		61.00000	0,058	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,188.00000	2,223	21.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		21.00000	0,020	21.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,174.00000	3,209	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		7.00000	0,006	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		11.00000	0,011	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,744.00000	4,708	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		20.00000	0,020	25.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,753.00000	3,717	25.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		44.00000	0,045	24.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,777.00000	2,742	24.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		99.00000	0,103	22.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,832.00000	1,800	22.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		222.00000	0,229	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		955.00000	0,926	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		567.00000	0,585	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		300.00000	0,282	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,322.00000	1,355	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		55.00000	0,052	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,286.00000	2,321	22.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		19.00000	0,018	22.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,273.00000	3,309	26.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		6.00000	0,006	26.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		11.00000	0,011	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,794.00000	4,758	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		19.00000	0,020	26.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,802.00000	3,767	26.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		42.00000	0,043	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,825.00000	2,790	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		96.00000	0,099	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,879.00000	1,846	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		540.00000	0,557	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		323.00000	0,304	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,275.00000	1,308	16.88	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	10.10	Put		58.00000	0,055	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,237.00000	2,272	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		20.00000	0,019	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,223.00000	3,259	26.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		6.00000	0,006	26.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		10.00000	0,010	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,893.00000	4,857	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		18.00000	0,018	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,901.00000	3,865	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		38.00000	0,040	24.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,921.00000	2,887	24.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		89.00000	0,092	22.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,972.00000	1,939	22.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		195.00000	0,201	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,078.00000	1,048	19.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		488.00000	0,504	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		371.00000	0,351	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,182.00000	1,214	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		65.00000	0,061	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,139.00000	2,174	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		22.00000	0,021	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,124.00000	3,160	26.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		7.00000	0,007	26.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		10.00000	0,010	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,943.00000	4,907	28.50	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	15.25	Call		17.00000	0,017	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,950.00000	3,914	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		37.00000	0,038	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,970.00000	2,935	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		86.00000	0,089	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,019.00000	1,986	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		187.00000	0,193	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,120.00000	1,090	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		463.00000	0,480	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		396.00000	0,377	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,136.00000	1,168	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		69.00000	0,065	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,091.00000	2,125	21.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		24.00000	0,022	21.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,075.00000	3,110	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		8.00000	0,007	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		213.00000	0,219	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		996.00000	0,966	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		3.00000	0,003	33.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,836.00000	7,800	33.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		7.00000	0,007	30.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,840.00000	5,804	30.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,169.00000	4,204	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		2.00000	0,001	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		3.00000	0,003	34.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,986.00000	7,950	34.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		6.00000	0,006	30.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,989.00000	5,953	30.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		16.00000	0,017	26.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,999.00000	3,964	26.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		83.00000	0,086	22.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,066.00000	2,033	22.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		440.00000	0,456	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		423.00000	0,403	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,090.00000	1,121	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		73.00000	0,068	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,042.00000	2,076	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		25.00000	0,023	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,025.00000	3,060	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		8.00000	0,007	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,019.00000	4,055	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		3.00000	0,003	34.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,936.00000	7,900	34.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		7.00000	0,007	30.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,940.00000	5,904	30.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,069.00000	4,105	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		2.00000	0,002	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		3.00000	0,003	33.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,786.00000	7,750	33.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		7.00000	0,007	30.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,790.00000	5,754	30.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,218.00000	4,254	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,001	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		3.00000	0,003	33.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,886.00000	7,850	33.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		7.00000	0,007	30.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,890.00000	5,854	30.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,119.00000	4,155	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		2.00000	0,002	29.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.54190	11.50660		17.20	0.00	0	883.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		412.00000	0,421	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,005.00000	0,979	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		466.00000	0,476	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		859.00000	0,834	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		438.00000	0,447	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		931.00000	0,905	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		10.00000	0,010	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,803.00000	7,768	28.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		20.00000	0,020	26.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,813.00000	5,778	26.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		85.00000	0,085	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,878.00000	3,843	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		215.00000	0,218	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,008.00000	1,976	21.74	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	11.30	Call		691.00000	0,708	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		484.00000	0,466	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,339.00000	1,368	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		132.00000	0,126	16.20	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,246.00000	2,280	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		39.00000	0,038	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,226.00000	3,260	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		19.00000	0,018	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,213.00000	4,247	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		6.00000	0,005	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		9.00000	0,009	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,102.00000	8,067	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		16.00000	0,016	26.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,109.00000	6,074	26.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		73.00000	0,075	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,166.00000	4,133	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		185.00000	0,188	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,278.00000	2,246	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		563.00000	0,575	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		656.00000	0,633	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,104.00000	1,128	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		197.00000	0,186	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,959.00000	1,991	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		52.00000	0,049	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,931.00000	2,966	21.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		24.00000	0,024	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,917.00000	3,952	25.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		10.00000	0,010	25.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		8.00000	0,008	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,201.00000	8,166	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		16.00000	0,016	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,209.00000	6,174	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		68.00000	0,070	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,261.00000	4,228	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		176.00000	0,179	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,369.00000	2,337	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		528.00000	0,539	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		721.00000	0,697	17.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,036.00000	1,059	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		229.00000	0,217	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,867.00000	1,898	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		60.00000	0,056	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,833.00000	2,867	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		26.00000	0,025	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,818.00000	3,853	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		11.00000	0,011	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		10.00000	0,010	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,853.00000	7,818	28.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		19.00000	0,020	26.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,862.00000	5,828	26.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		83.00000	0,084	25.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,926.00000	3,892	25.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		210.00000	0,213	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,053.00000	2,021	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		667.00000	0,684	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		510.00000	0,492	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,297.00000	1,326	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		140.00000	0,134	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,197.00000	2,232	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		40.00000	0,040	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,177.00000	3,211	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		20.00000	0,019	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,163.00000	4,198	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		6.00000	0,006	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		10.00000	0,010	29.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,903.00000	7,868	29.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		18.00000	0,019	26.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,911.00000	5,877	26.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		82.00000	0,082	26.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,975.00000	3,940	26.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		205.00000	0,208	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,098.00000	2,066	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		644.00000	0,660	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		537.00000	0,518	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,256.00000	1,285	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		149.00000	0,143	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,149.00000	2,183	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		42.00000	0,041	18.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,127.00000	3,162	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		20.00000	0,020	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,114.00000	4,149	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		7.00000	0,007	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		9.00000	0,009	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,052.00000	8,017	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		16.00000	0,017	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,059.00000	6,025	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		76.00000	0,078	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,119.00000	4,086	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		190.00000	0,194	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,233.00000	2,202	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		581.00000	0,594	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		624.00000	0,602	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,139.00000	1,164	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		182.00000	0,172	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,005.00000	2,037	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		48.00000	0,045	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,980.00000	3,015	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		23.00000	0,023	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,966.00000	4,001	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		9.00000	0,009	25.73	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	19.45	Call		9.00000	0,010	29.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,952.00000	7,918	29.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		17.00000	0,018	26.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,960.00000	5,926	26.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		80.00000	0,081	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,023.00000	3,989	26.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		200.00000	0,203	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,143.00000	2,111	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		622.00000	0,637	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		565.00000	0,545	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,215.00000	1,244	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		158.00000	0,152	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,100.00000	2,134	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		43.00000	0,042	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,078.00000	3,113	22.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		21.00000	0,021	22.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,065.00000	4,099	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		8.00000	0,007	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		9.00000	0,009	29.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,002.00000	7,967	29.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		17.00000	0,017	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,010.00000	5,975	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		79.00000	0,079	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,072.00000	4,037	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		195.00000	0,198	22.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,188.00000	2,156	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		600.00000	0,615	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		593.00000	0,573	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,175.00000	1,204	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		168.00000	0,162	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,052.00000	2,086	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		45.00000	0,044	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,029.00000	3,064	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		22.00000	0,022	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		4,016.00000	4,050	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		9.00000	0,008	25.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		7.00000	0,008	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,350.00000	8,316	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		15.00000	0,015	26.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,358.00000	6,323	26.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		61.00000	0,062	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,404.00000	4,370	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		163.00000	0,165	22.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,506.00000	2,473	22.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		481.00000	0,491	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		824.00000	0,799	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		939.00000	0,961	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		282.00000	0,269	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,730.00000	1,762	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		73.00000	0,070	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,685.00000	2,720	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		28.00000	0,028	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,669.00000	3,704	24.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		12.00000	0,012	24.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		8.00000	0,008	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,301.00000	8,266	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		15.00000	0,015	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,308.00000	6,273	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		63.00000	0,065	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,356.00000	4,323	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		167.00000	0,170	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,460.00000	2,428	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		496.00000	0,506	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		789.00000	0,764	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		971.00000	0,993	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		264.00000	0,251	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,775.00000	1,807	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		68.00000	0,065	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,735.00000	2,769	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		28.00000	0,027	20.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,719.00000	3,754	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		12.00000	0,012	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		7.00000	0,007	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,400.00000	8,365	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		15.00000	0,015	26.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,408.00000	6,373	26.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		58.00000	0,060	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,451.00000	4,418	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		159.00000	0,161	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,552.00000	2,519	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		909.00000	0,930	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		302.00000	0,288	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,685.00000	1,717	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		78.00000	0,075	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,636.00000	2,671	20.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		29.00000	0,029	20.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,620.00000	3,655	24.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		13.00000	0,013	24.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		7.00000	0,007	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,450.00000	8,415	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		14.00000	0,015	26.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,457.00000	6,423	26.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		56.00000	0,058	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,499.00000	4,466	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		155.00000	0,157	23.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,598.00000	2,565	23.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		452.00000	0,461	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		895.00000	0,869	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		879.00000	0,899	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		322.00000	0,307	16.37	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	9.95	Call		1,641.00000	1,672	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		84.00000	0,080	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,588.00000	2,622	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		31.00000	0,030	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,570.00000	3,605	24.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		13.00000	0,013	24.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		8.00000	0,008	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,251.00000	8,216	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		15.00000	0,016	26.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,258.00000	6,224	26.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		65.00000	0,067	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,308.00000	4,275	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		171.00000	0,174	22.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,414.00000	2,382	22.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		512.00000	0,523	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		755.00000	0,731	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,003.00000	1,025	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		246.00000	0,233	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,821.00000	1,853	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		64.00000	0,061	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,784.00000	2,818	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		27.00000	0,026	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,768.00000	3,803	24.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		11.00000	0,011	24.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		7.00000	0,007	29.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,500.00000	8,465	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		14.00000	0,014	26.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,507.00000	6,472	26.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		54.00000	0,056	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,547.00000	4,514	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		151.00000	0,153	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,644.00000	2,611	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		850.00000	0,870	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		343.00000	0,328	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,597.00000	1,627	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		90.00000	0,085	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,539.00000	2,573	19.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		32.00000	0,031	19.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,521.00000	3,556	24.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		14.00000	0,014	24.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		6.00000	0,006	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,649.00000	8,614	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		13.00000	0,014	27.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,656.00000	6,622	27.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		48.00000	0,050	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,691.00000	4,658	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		140.00000	0,142	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,783.00000	2,750	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		400.00000	0,408	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,043.00000	1,016	18.76	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	11.15	Call		767.00000	0,786	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		410.00000	0,394	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,466.00000	1,496	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		109.00000	0,104	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,392.00000	2,426	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		35.00000	0,034	19.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,373.00000	3,408	23.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		16.00000	0,016	23.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.91080	11.87590		17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		81.00000	0,083	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,405.00000	8,372	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		131.00000	0,134	28.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,455.00000	6,423	28.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		209.00000	0,214	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,533.00000	4,503	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		370.00000	0,378	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,694.00000	2,667	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		761.00000	0,775	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,085.00000	1,064	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,177.00000	1,196	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		501.00000	0,485	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,859.00000	1,886	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		183.00000	0,175	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,741.00000	2,774	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		65.00000	0,063	17.38	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	8.20	Call		3,708.00000	3,743	20.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		32.00000	0,032	20.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		810.00000	0,824	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		984.00000	0,963	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		79.00000	0,082	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,453.00000	8,421	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		130.00000	0,133	28.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,504.00000	6,472	28.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		207.00000	0,212	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,581.00000	4,551	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		364.00000	0,372	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,738.00000	2,711	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		745.00000	0,759	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,119.00000	1,098	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,151.00000	1,170	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		525.00000	0,509	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,819.00000	1,846	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		193.00000	0,185	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,695.00000	2,727	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		69.00000	0,066	17.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,659.00000	3,694	20.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		33.00000	0,033	20.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		61.00000	0,063	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,135.00000	9,102	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		111.00000	0,113	28.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,185.00000	7,152	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		174.00000	0,178	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,248.00000	5,217	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		293.00000	0,300	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,367.00000	3,339	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		567.00000	0,578	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,641.00000	1,617	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		844.00000	0,859	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		918.00000	0,898	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,316.00000	1,336	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		390.00000	0,375	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,063.00000	2,092	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		137.00000	0,131	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,977.00000	3,010	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		51.00000	0,049	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		64.00000	0,066	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,038.00000	9,005	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		113.00000	0,116	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,087.00000	7,055	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		178.00000	0,182	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,152.00000	5,121	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		302.00000	0,309	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,276.00000	3,248	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		589.00000	0,600	19.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,563.00000	1,539	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	11.85	Call		881.00000	0,897	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		855.00000	0,836	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,376.00000	1,401	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		350.00000	0,340	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,148.00000	2,178	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		122.00000	0,117	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,072.00000	3,106	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		46.00000	0,045	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		87.00000	0,090	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,211.00000	8,179	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		138.00000	0,141	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,262.00000	6,230	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		221.00000	0,226	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,345.00000	4,315	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		395.00000	0,404	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,519.00000	2,493	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		827.00000	0,842	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		951.00000	0,931	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,287.00000	1,307	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		411.00000	0,396	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,021.00000	2,050	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		145.00000	0,139	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,929.00000	2,963	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		53.00000	0,052	17.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,905.00000	3,940	21.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		29.00000	0,029	21.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		84.00000	0,087	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,308.00000	8,276	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		134.00000	0,138	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,358.00000	6,327	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		215.00000	0,220	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,439.00000	4,409	25.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		382.00000	0,391	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,606.00000	2,580	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		793.00000	0,807	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,017.00000	0,996	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,231.00000	1,250	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		455.00000	0,439	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,939.00000	1,967	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		163.00000	0,156	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,835.00000	2,868	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		59.00000	0,057	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,807.00000	3,842	20.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		31.00000	0,031	20.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		75.00000	0,078	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,599.00000	8,567	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		125.00000	0,128	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,649.00000	6,617	28.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		199.00000	0,203	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,723.00000	4,692	25.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		347.00000	0,354	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,871.00000	2,843	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		702.00000	0,715	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,226.00000	1,204	18.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,076.00000	1,094	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		600.00000	0,583	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,702.00000	1,729	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		226.00000	0,218	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,555.00000	2,588	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		79.00000	0,077	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,512.00000	3,547	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		36.00000	0,036	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		71.00000	0,073	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,745.00000	8,712	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		121.00000	0,124	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,795.00000	6,763	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		191.00000	0,196	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,865.00000	4,835	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		331.00000	0,338	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,005.00000	2,977	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		661.00000	0,673	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,335.00000	1,312	19.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1,006.00000	1,024	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		680.00000	0,663	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,589.00000	1,615	16.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		263.00000	0,254	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,418.00000	2,450	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		92.00000	0,089	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,365.00000	3,400	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		39.00000	0,039	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		92.00000	0,094	29.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,066.00000	8,033	29.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		143.00000	0,146	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,117.00000	6,085	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		230.00000	0,235	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,204.00000	4,174	24.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		416.00000	0,425	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,390.00000	2,364	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,053.00000	4,086	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		27.00000	0,025	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		90.00000	0,093	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,114.00000	8,082	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		141.00000	0,145	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,165.00000	6,134	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		227.00000	0,233	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,251.00000	4,222	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		409.00000	0,418	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,433.00000	2,407	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		862.00000	0,878	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		886.00000	0,867	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,346.00000	1,366	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		370.00000	0,355	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,105.00000	2,134	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		129.00000	0,123	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,024.00000	3,058	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		48.00000	0,047	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		4,004.00000	4,038	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		28.00000	0,027	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		89.00000	0,092	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,163.00000	8,131	29.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		139.00000	0,143	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,213.00000	6,182	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		224.00000	0,229	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,298.00000	4,268	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		402.00000	0,411	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,476.00000	2,450	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,954.00000	3,989	21.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		28.00000	0,028	21.39	0.00	0	0.00
AL13	On	04/02/2010	Index Future			250.44300	250.08500			0.00	0	22.00
AL7T	On	04/02/2010	Index Future			320.46500	318.74200			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			301.93900	300.86000			0.00	0	585.00
ALBI	On	06/05/2010	Index Future			307.48000	306.38200			0.00	0	0.00
ALBI	On	05/08/2010	Index Future			297.47300	296.19800			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			6.92980	6.93930		15.71	69,298.00	10	12,147.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	55.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		7,911.00000	7,920	55.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	46.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		3,911.00000	3,920	46.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	33.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		1,912.00000	1,921	33.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		1,090.00000	1,081	26.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,001	26.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		2,089.00000	2,080	24.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		4,089.00000	4,080	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	55.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,861.00000	7,870	55.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	50.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,861.00000	5,870	50.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	46.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,861.00000	3,870	46.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	33.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,862.00000	1,871	33.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,140.00000	1,131	26.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,001	26.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,139.00000	2,130	24.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,139.00000	3,130	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,139.00000	4,130	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		7,961.00000	7,970	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	50.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		5,961.00000	5,970	50.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		3,961.00000	3,970	47.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,001	34.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		1,962.00000	1,971	34.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		2,039.00000	2,030	24.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		3,039.00000	3,030	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		4,039.00000	4,030	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	54.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,811.00000	7,820	54.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	50.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,811.00000	5,820	50.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	46.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,811.00000	3,820	46.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	32.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,812.00000	1,821	32.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,190.00000	1,180	26.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		1.00000	0,000	26.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,189.00000	2,180	23.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	23.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,189.00000	3,180	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,189.00000	4,180	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	54.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,761.00000	7,770	54.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	50.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,761.00000	5,770	50.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	45.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,761.00000	3,770	45.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	32.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,762.00000	1,771	32.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,240.00000	1,230	26.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		1.00000	0,000	26.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,239.00000	2,230	23.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	23.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,239.00000	3,230	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,239.00000	4,230	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	54.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,461.00000	7,470	54.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	49.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,461.00000	5,470	49.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	43.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,461.00000	3,470	43.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		2.00000	0,001	29.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,463.00000	1,471	29.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,539.00000	1,530	25.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,539.00000	2,530	23.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	23.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,539.00000	3,530	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,539.00000	4,530	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	54.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,711.00000	7,720	54.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	50.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,711.00000	5,720	50.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	45.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,711.00000	3,720	45.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,001	31.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,712.00000	1,721	31.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,289.00000	1,280	25.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,289.00000	2,280	23.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	23.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,289.00000	3,280	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,289.00000	4,280	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	54.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,661.00000	7,670	54.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	45.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,661.00000	3,670	45.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,001	31.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,662.00000	1,671	31.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,339.00000	1,330	25.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,339.00000	2,330	23.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,339.00000	4,330	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	54.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,611.00000	7,620	54.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	44.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,611.00000	3,620	44.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,001	30.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,612.00000	1,621	30.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,389.00000	1,380	25.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	25.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,389.00000	2,380	23.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,389.00000	4,380	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	54.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,561.00000	7,570	54.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	49.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,561.00000	5,570	49.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	44.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,561.00000	3,570	44.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,001	30.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,562.00000	1,571	30.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,439.00000	1,430	25.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	25.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,439.00000	2,430	23.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	23.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,439.00000	3,430	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,439.00000	4,430	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	54.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,511.00000	7,520	54.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	49.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,511.00000	5,520	49.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	44.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,511.00000	3,520	44.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,001	30.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,512.00000	1,521	30.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,489.00000	1,480	25.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	25.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,489.00000	2,480	23.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	23.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,489.00000	3,480	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,489.00000	4,480	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	53.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,411.00000	7,420	53.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	49.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,411.00000	5,420	49.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	43.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,411.00000	3,420	43.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,589.00000	2,580	23.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,589.00000	3,580	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		991.00000	0,982	25.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		2.00000	0,002	25.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		893.00000	0,883	24.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		4.00000	0,003	24.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		794.00000	0,785	23.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		5.00000	0,005	23.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		942.00000	0,932	25.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		3.00000	0,002	25.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		1,041.00000	1,032	26.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		2.00000	0,002	26.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		746.00000	0,736	23.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		7.00000	0,006	23.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		843.00000	0,834	24.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		4.00000	0,004	24.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	49.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,611.00000	5,620	49.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,111.00000	4,120	47.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	38.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,611.00000	2,620	38.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		3.00000	0,003	26.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,114.00000	1,123	26.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,889.00000	1,880	24.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,389.00000	3,380	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,889.00000	4,880	22.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,389.00000	6,380	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	49.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,661.00000	5,670	49.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	47.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,161.00000	4,170	47.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	38.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,661.00000	2,670	38.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		3.00000	0,003	26.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,164.00000	1,173	26.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,839.00000	1,830	24.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,339.00000	3,330	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,839.00000	4,830	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,339.00000	6,330	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	50.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		5,911.00000	5,920	50.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	47.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,411.00000	4,420	47.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	40.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		2,911.00000	2,920	40.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		2.00000	0,002	29.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,413.00000	1,422	29.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,589.00000	1,580	25.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		3,089.00000	3,080	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,589.00000	4,580	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		6,089.00000	6,080	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		697.00000	0,687	22.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		8.00000	0,007	22.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		39.00000	0,036	18.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		350.00000	0,356	18.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		56.00000	0,053	18.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		267.00000	0,273	18.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		81.00000	0,076	17.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		192.00000	0,196	17.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		116.00000	0,110	16.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		127.00000	0,130	16.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		177.00000	0,163	16.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		88.00000	0,083	16.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		249.00000	0,236	17.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		60.00000	0,056	17.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		416.00000	0,405	19.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		27.00000	0,025	19.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		507.00000	0,496	20.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		18.00000	0,016	20.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		601.00000	0,591	21.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		12.00000	0,011	21.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		649.00000	0,639	22.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		10.00000	0,009	22.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		554.00000	0,543	21.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		15.00000	0,013	21.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		33.00000	0,030	19.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		394.00000	0,400	19.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		47.00000	0,044	18.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		308.00000	0,314	18.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		67.00000	0,063	17.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		228.00000	0,233	17.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		97.00000	0,091	16.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		158.00000	0,161	16.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		145.00000	0,131	15.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		106.00000	0,101	15.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		212.00000	0,198	16.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		73.00000	0,068	16.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		288.00000	0,276	17.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		49.00000	0,046	17.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		372.00000	0,360	18.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		33.00000	0,030	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		461.00000	0,450	20.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		22.00000	0,020	20.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		329.00000	0,317	18.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		40.00000	0,037	18.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,111.00000	8,120	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,111.00000	6,120	50.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		1.00000	0,000	35.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,112.00000	2,120	35.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,889.00000	2,880	23.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,889.00000	3,880	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,061.00000	8,070	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	50.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,061.00000	6,070	50.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	47.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,061.00000	4,070	47.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	34.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,062.00000	2,071	34.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,939.00000	1,930	24.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,939.00000	2,930	22.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,939.00000	3,930	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,161.00000	8,170	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	50.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,161.00000	6,170	50.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	35.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,161.00000	2,170	35.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,839.00000	2,830	23.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,839.00000	3,830	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,011.00000	8,020	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	50.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,011.00000	6,020	50.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	47.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,011.00000	4,020	47.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		1.00000	0,001	34.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,012.00000	2,021	34.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,989.00000	1,980	24.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,989.00000	2,980	22.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,989.00000	3,980	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,261.00000	8,270	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	51.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,261.00000	6,270	51.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	47.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,261.00000	4,270	47.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	36.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,261.00000	2,270	36.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,739.00000	1,730	24.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,739.00000	2,730	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,739.00000	3,730	22.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.98100	6.98840		16.40	0.00	0	8,478.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,812.00000	7,819	40.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	34.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,813.00000	5,820	34.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,814.00000	3,821	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		15.00000	0,015	22.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,827.00000	1,834	22.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,200.00000	1,193	18.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		12.00000	0,012	18.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,190.00000	2,182	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		2.00000	0,001	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,188.00000	3,181	27.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,188.00000	4,181	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	41.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,912.00000	7,919	41.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	35.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,913.00000	5,920	35.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	29.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,914.00000	3,921	29.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		13.00000	0,013	23.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,925.00000	1,932	23.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,103.00000	1,095	18.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		15.00000	0,014	18.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,090.00000	2,083	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,088.00000	3,081	28.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,088.00000	4,081	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		7,962.00000	7,969	41.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	35.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,963.00000	5,970	35.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	30.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,964.00000	3,971	30.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		12.00000	0,012	23.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,974.00000	1,981	23.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,054.00000	1,047	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		16.00000	0,016	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,041.00000	2,033	25.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		3.00000	0,002	25.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,038.00000	3,031	28.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,038.00000	4,031	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,862.00000	7,869	40.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	35.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,863.00000	5,870	35.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	29.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,864.00000	3,871	29.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		14.00000	0,014	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,876.00000	1,883	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,151.00000	1,144	18.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		13.00000	0,013	18.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,140.00000	2,133	25.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	25.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,138.00000	3,131	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,138.00000	4,131	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,762.00000	7,769	40.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	34.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,763.00000	5,770	34.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	29.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,764.00000	3,771	29.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		16.00000	0,016	22.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,778.00000	1,785	22.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,249.00000	1,242	19.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		11.00000	0,011	19.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,240.00000	2,232	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		2.00000	0,001	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,238.00000	3,231	27.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,238.00000	4,231	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,462.00000	7,469	39.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	34.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,463.00000	5,470	34.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		3.00000	0,003	28.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,465.00000	3,472	28.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		24.00000	0,024	21.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,486.00000	1,493	21.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,544.00000	1,537	21.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,539.00000	2,531	27.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	27.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,538.00000	3,531	25.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,538.00000	4,531	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,662.00000	7,669	40.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	34.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,663.00000	5,670	34.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,002	29.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,664.00000	3,671	29.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		18.00000	0,018	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,680.00000	1,687	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,347.00000	1,340	20.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		9.00000	0,009	20.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,339.00000	2,332	26.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,338.00000	3,331	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,338.00000	4,331	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,712.00000	7,719	40.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	34.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,713.00000	5,720	34.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,002	29.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,714.00000	3,721	29.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		17.00000	0,017	22.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,729.00000	1,736	22.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,298.00000	1,291	19.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		10.00000	0,010	19.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,289.00000	2,282	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,288.00000	3,281	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,288.00000	4,281	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,612.00000	7,619	40.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	34.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,613.00000	5,620	34.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		3.00000	0,002	28.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,615.00000	3,621	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		19.00000	0,019	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,631.00000	1,638	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,396.00000	1,389	20.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		8.00000	0,008	20.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,389.00000	2,382	26.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	26.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,388.00000	3,381	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,388.00000	4,381	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	39.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,562.00000	7,569	39.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,563.00000	5,570	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		3.00000	0,003	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,565.00000	3,572	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		21.00000	0,020	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,583.00000	1,589	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,446.00000	1,438	20.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		8.00000	0,007	20.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,439.00000	2,432	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,438.00000	3,431	25.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,438.00000	4,431	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,512.00000	7,519	39.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	34.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,513.00000	5,520	34.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		3.00000	0,003	28.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,515.00000	3,522	28.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		22.00000	0,022	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,534.00000	1,541	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,495.00000	1,487	21.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		7.00000	0,006	21.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,489.00000	2,481	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,488.00000	3,481	25.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,488.00000	4,481	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,412.00000	7,419	39.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,413.00000	5,420	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		3.00000	0,003	28.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,415.00000	3,422	28.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		26.00000	0,025	21.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,438.00000	1,444	21.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,594.00000	1,586	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		6.00000	0,005	21.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,589.00000	2,581	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,588.00000	3,581	24.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	24.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,588.00000	4,581	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		913.00000	0,906	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		25.00000	0,025	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		1,006.00000	0,998	17.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		18.00000	0,017	17.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		959.00000	0,952	17.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		21.00000	0,021	17.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		279.00000	0,274	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		241.00000	0,243	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		335.00000	0,329	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		197.00000	0,198	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		396.00000	0,390	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		158.00000	0,159	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		535.00000	0,529	16.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		97.00000	0,098	16.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		612.00000	0,606	16.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		74.00000	0,075	16.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		694.00000	0,687	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		56.00000	0,056	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		779.00000	0,772	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		41.00000	0,041	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		868.00000	0,861	17.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		30.00000	0,030	17.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		823.00000	0,816	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		35.00000	0,035	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		215.00000	0,211	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		327.00000	0,330	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		254.00000	0,249	16.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		266.00000	0,268	16.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		306.00000	0,301	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		218.00000	0,220	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		364.00000	0,359	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		176.00000	0,178	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		429.00000	0,423	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		141.00000	0,142	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		498.00000	0,492	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		110.00000	0,111	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		573.00000	0,566	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		85.00000	0,085	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		653.00000	0,646	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		65.00000	0,065	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		736.00000	0,729	17.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		48.00000	0,048	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		463.00000	0,457	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		125.00000	0,126	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,112.00000	8,119	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,112.00000	6,119	35.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	30.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,114.00000	4,121	30.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		10.00000	0,010	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,122.00000	2,129	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,891.00000	1,884	24.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,889.00000	2,881	28.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	28.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,888.00000	3,881	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,062.00000	8,069	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,000	35.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,063.00000	6,069	35.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		2.00000	0,002	30.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,064.00000	4,071	30.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		11.00000	0,011	23.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,073.00000	2,080	23.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		234.00000	0,229	16.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		296.00000	0,298	16.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,941.00000	1,934	24.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,938.00000	2,931	28.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,938.00000	3,931	22.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,012.00000	8,019	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	35.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,013.00000	6,020	35.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		2.00000	0,002	30.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,014.00000	4,021	30.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		12.00000	0,011	23.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,024.00000	2,030	23.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,991.00000	1,983	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		3.00000	0,002	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,988.00000	2,981	28.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,988.00000	3,981	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,162.00000	8,169	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,162.00000	6,169	35.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	30.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,164.00000	4,171	30.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		10.00000	0,009	24.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,172.00000	2,178	24.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		198.00000	0,194	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		360.00000	0,363	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,842.00000	1,834	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		4.00000	0,003	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,839.00000	2,831	28.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	28.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,838.00000	3,831	23.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,262.00000	8,269	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,262.00000	6,269	36.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	30.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,264.00000	4,271	30.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		9.00000	0,008	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,271.00000	2,277	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		167.00000	0,164	17.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		429.00000	0,433	17.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,742.00000	1,735	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	22.99	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	15/03/2010	Foreign Exchange Future	4.25	Call		2,739.00000	2,731	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,738.00000	3,731	23.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			7.02300	7.03020		16.68	0.00	0	500.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,571.00000	7,578	32.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	0,002	29.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,573.00000	5,579	29.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		10.00000	0,010	25.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,580.00000	3,587	25.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		74.00000	0,073	22.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,644.00000	1,650	22.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		582.00000	0,577	15.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		152.00000	0,154	15.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,446.00000	1,439	17.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		16.00000	0,016	17.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,434.00000	2,427	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		4.00000	0,004	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,430.00000	3,423	28.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,430.00000	4,423	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	32.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,521.00000	7,528	32.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	0,003	29.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,523.00000	5,530	29.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		10.00000	0,010	25.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,530.00000	3,537	25.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		77.00000	0,076	22.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,597.00000	1,603	22.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		615.00000	0,610	15.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		135.00000	0,137	15.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,495.00000	1,488	18.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		15.00000	0,015	18.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,484.00000	2,476	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		4.00000	0,003	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,480.00000	3,473	28.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,480.00000	4,473	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	32.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,471.00000	7,478	32.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	0,003	28.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,473.00000	5,480	28.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		11.00000	0,011	25.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,481.00000	3,488	25.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		80.00000	0,079	21.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,550.00000	1,556	21.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		649.00000	0,644	15.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		119.00000	0,121	15.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,544.00000	1,537	18.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		14.00000	0,014	18.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,533.00000	2,526	24.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		3.00000	0,003	24.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,530.00000	3,523	28.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,530.00000	4,523	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		521.00000	0,515	15.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		191.00000	0,192	15.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,821.00000	7,828	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	29.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,822.00000	5,829	29.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		8.00000	0,008	25.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,828.00000	3,835	25.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		61.00000	0,060	23.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,881.00000	1,887	23.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		437.00000	0,433	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		257.00000	0,260	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,202.00000	1,195	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		22.00000	0,022	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,186.00000	2,179	22.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		6.00000	0,006	22.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,181.00000	3,174	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,180.00000	4,173	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	32.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,721.00000	7,728	32.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,002	29.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,722.00000	5,729	29.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		9.00000	0,008	25.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,729.00000	3,735	25.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		66.00000	0,065	22.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,786.00000	1,792	22.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		492.00000	0,487	16.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		212.00000	0,214	16.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,299.00000	1,292	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		19.00000	0,019	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,285.00000	2,278	23.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		5.00000	0,005	23.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,281.00000	3,273	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,280.00000	4,273	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	32.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,871.00000	7,878	32.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	29.70	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,872.00000	5,879	29.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		7.00000	0,007	25.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,877.00000	3,884	25.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		59.00000	0,058	23.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,929.00000	1,935	23.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		412.00000	0,408	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		282.00000	0,285	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,153.00000	1,146	15.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		23.00000	0,023	15.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,136.00000	2,129	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		6.00000	0,006	22.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,131.00000	3,124	27.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,001	27.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,130.00000	4,123	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		1.00000	0,001	32.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,771.00000	7,778	32.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		2.00000	0,002	29.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,772.00000	5,779	29.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		8.00000	0,008	25.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,778.00000	3,785	25.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		64.00000	0,063	23.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,834.00000	1,840	23.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		464.00000	0,459	16.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		234.00000	0,236	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,250.00000	1,243	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		20.00000	0,020	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,235.00000	2,228	23.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	23.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,231.00000	3,224	28.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	28.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,230.00000	4,223	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	0,001	32.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,621.00000	7,628	32.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	0,002	29.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,622.00000	5,629	29.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		9.00000	0,009	25.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,629.00000	3,636	25.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		71.00000	0,070	22.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,691.00000	1,697	22.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		551.00000	0,546	15.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		171.00000	0,173	15.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,397.00000	1,390	17.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		17.00000	0,017	17.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,384.00000	2,377	23.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		4.00000	0,004	23.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,381.00000	3,373	28.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	28.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,380.00000	4,373	29.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,121.00000	8,128	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,122.00000	6,129	30.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		6.00000	0,006	26.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,126.00000	4,133	26.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		48.00000	0,047	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,168.00000	2,174	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		307.00000	0,303	17.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		427.00000	0,430	17.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		922.00000	0,915	14.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		42.00000	0,042	14.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,889.00000	1,882	20.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		9.00000	0,009	20.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,882.00000	2,875	26.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	26.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,880.00000	3,873	29.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	29.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,071.00000	8,078	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,072.00000	6,079	30.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		6.00000	0,006	26.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,076.00000	4,083	26.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		50.00000	0,050	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,120.00000	2,127	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		325.00000	0,321	16.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		395.00000	0,398	16.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		965.00000	0,958	14.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		35.00000	0,035	14.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,938.00000	1,931	21.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		8.00000	0,008	21.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,932.00000	2,924	27.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		2.00000	0,001	27.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,930.00000	3,923	29.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	29.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		1.00000	0,001	32.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		7,971.00000	7,978	32.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		2.00000	0,002	29.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		5,972.00000	5,979	29.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		7.00000	0,007	25.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		3,977.00000	3,984	25.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		55.00000	0,054	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,025.00000	2,031	23.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		365.00000	0,361	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		335.00000	0,338	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		1,057.00000	1,050	14.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		27.00000	0,027	14.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		2,037.00000	2,030	21.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		7.00000	0,007	21.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		3,031.00000	3,024	27.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,001	27.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		4,030.00000	4,023	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		1.00000	0,001	32.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		7,921.00000	7,928	32.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		2.00000	0,002	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		5,922.00000	5,929	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		7.00000	0,007	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		3,927.00000	3,934	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		57.00000	0,056	23.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		1,977.00000	1,983	23.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		388.00000	0,384	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		308.00000	0,311	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		1,105.00000	1,098	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		25.00000	0,025	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		2,087.00000	2,080	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		7.00000	0,007	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		3,081.00000	3,074	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,001	27.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		4,080.00000	4,073	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		1.00000	0,001	32.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,171.00000	8,178	32.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	0,002	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,172.00000	6,179	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		6.00000	0,006	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,176.00000	4,183	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		45.00000	0,044	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,215.00000	2,221	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		290.00000	0,287	17.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		460.00000	0,464	17.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		879.00000	0,873	14.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		49.00000	0,050	14.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,840.00000	1,832	20.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		10.00000	0,009	20.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,832.00000	2,825	26.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	26.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,830.00000	3,823	29.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	29.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,021.00000	8,028	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,002	30.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,022.00000	6,029	30.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		6.00000	0,006	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,026.00000	4,033	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		53.00000	0,052	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,073.00000	2,079	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		344.00000	0,340	16.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		364.00000	0,367	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		1,009.00000	1,002	14.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		29.00000	0,029	14.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,988.00000	1,981	21.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		8.00000	0,008	21.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,982.00000	2,974	27.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	27.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,980.00000	3,973	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	0,001	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,221.00000	8,228	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		2.00000	0,002	30.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,222.00000	6,229	30.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		5.00000	0,005	26.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,225.00000	4,232	26.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		43.00000	0,042	24.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,263.00000	2,269	24.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		274.00000	0,271	17.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		494.00000	0,498	17.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		838.00000	0,832	14.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		58.00000	0,059	14.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,790.00000	1,783	20.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		10.00000	0,010	20.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,782.00000	2,775	26.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Call		3,780.00000	3,773	29.34	0.00	0	0.00
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.34	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.99500	130.68800			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.39800	133.08700			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			303.65600	302.54300		5.37	0.00	0	1,595.00
GOVI	On 06/05/2010	GOVI			309.22800	308.09700		6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			314.99100	313.84000		6.57	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 04/02/2010	Index Future			364.50500	364.51300			0.00	0	425.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On 04/02/2010	JFra			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On 06/05/2010	JFra			7.12100	7.10400		0.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	JFra		7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	JFra		7.66000	7.63400		0.38	0.00	0	0.00
JN02	On	04/02/2010	JNOTE		7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE		8.79400	8.73500		5.41	0.00	0	0.00
JN10	On	04/02/2010	JNOTE		9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	30/11/2009	Rodi		6.73200	6.73500			0.00	0	0.00
JROD	On	31/12/2009	Rodi		6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010	Rodi		7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi		6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi		7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future		292.52200	291.58900			0.00	0	3.00
OTH1	On	06/05/2010	Index Future		297.88900	296.94100			0.00	0	0.00
R155	On	04/02/2010	Bond Future		7.47100	7.55600			0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call	0.00000	0,044		0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put	85.00000	0,000		0.00	0	0.00
R157	On	04/02/2010	Bond Future		8.35300	8.45100		5.25	17,933,115.20	140	6,576.00
R157	On	04/02/2010	Bond Future	7.75	Call	194.00000	0,261	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put	3,758.00000	3,334	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future		8.41600	8.52000		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call	1,713.00000	1,967	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put	1,809.00000	1,565	5.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future			8.45100	8.56100		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,606.00000	2,899	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,747.00000	1,536	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.02600	9.07900		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		268.00000	0,313	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,416.00000	7,965	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.07200	9.12700		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,081.00000	3,311	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,259.00000	3,981	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.10400	9.16000		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,955.00000	5,231	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,141.00000	3,906	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.40400	8.49100		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		56.00000	0,075	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,059.00000	3,734	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.46300	8.55600		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,315.00000	1,488	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,526.00000	1,348	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.49400	8.59300		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,580.00000	2,808	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,133.00000	1,004	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			8.94900	9.03500		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		167.00000	0,214	7.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2010	Bond Future	8.20	Put		4,694.00000	4,287	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.01300	9.10300		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,793.00000	2,013	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,323.00000	2,080	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.05700	9.15100		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,877.00000	3,134	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,385.00000	2,172	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			8.94900	9.03400		8.75	0.00	0	3,649.00
R204	On	04/02/2010	Bond Future	8.20	Call		180.00000	0,231	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,154.00000	4,713	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,461.00000	1,703	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,657.00000	1,407	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		455.00000	0,562	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,602.00000	3,217	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.00800	9.09700		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,978.00000	2,219	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,527.00000	2,264	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.05000	9.14300		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,141.00000	3,425	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,553.00000	2,323	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.47700	8.56500		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		34.00000	0,046	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,527.00000	3,256	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.55700	8.65200		4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	06/05/2010	Bond Future	8.75	Call		1,315.00000	1,474	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,019.00000	0,889	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.60500	8.70800		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,885.00000	2,063	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,058.00000	0,942	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.11900	9.20400		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		127.00000	0,165	9.46	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,981.00000	5,517	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.18100	9.26900		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,308.00000	2,567	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,418.00000	2,167	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.22700	9.31800		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,539.00000	3,836	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,517.00000	2,297	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.11500	9.20000		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		298.00000	0,375	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,709.00000	4,266	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.17000	9.25700		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,417.00000	2,687	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,459.00000	2,206	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.20900	9.29900		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,685.00000	3,995	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,510.00000	2,287	10.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2010	Bond Future			8.72000	8.73200		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		35.00000	0,036	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,182.00000	11,086	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		9,296.00000	9,386	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		100.00000	0,093	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.74800	8.75900		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		2,112.00000	2,140	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,241.00000	4,181	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.76400	8.77600		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,795.00000	3,838	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,003.00000	3,950	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			299.86800	298.77700			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			305.37000	304.26100			0.00	0	0.00

Total for Derivatives :										114,898,162.70	11,876	314,552.00
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j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.42000	7.50500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.28000	8.36500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.98000	9.03500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.33500	8.42500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.88000	8.96000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.88500	8.96500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.39500	8.48000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.05500	9.14000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.05500	9.14000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.69000	8.70500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										114,898,162.70	11,876	314,552.00