



Daily MTM Report

Daily summary for: 19/11/2009

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			7.57270	7.46880		19.42	58,332,508.10	7,703	317,694.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,881.00000	8,777	52.80	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	50.03	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,881.00000	6,777	50.03	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,431.00000	8,327	52.80	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,569.00000	3,673	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,631.00000	8,527	52.80	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	49.47	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,631.00000	6,527	49.47	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		407.00000	0,498	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		38.00000	0,025	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,369.00000	1,473	25.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,369.00000	2,473	24.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,369.00000	3,473	32.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,381.00000	8,277	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	48.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,381.00000	6,277	48.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,619.00000	3,723	37.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	37.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,531.00000	8,427	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,469.00000	3,573	34.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	34.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,831.00000	8,727	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	49.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,831.00000	6,727	49.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		9,031.00000	8,927	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	50.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		7,031.00000	6,927	50.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		138.00000	0,195	19.78	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		169.00000	0,122	19.78	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		970.00000	1,074	23.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		1.00000	0,001	23.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		1,969.00000	2,073	26.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		2,969.00000	3,073	23.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	23.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,981.00000	8,877	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,931.00000	8,827	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,931.00000	6,827	50.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,731.00000	8,627	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	49.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,731.00000	6,627	49.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,269.00000	1,373	24.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,269.00000	2,373	24.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,269.00000	3,373	29.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,781.00000	8,677	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	49.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,781.00000	6,677	49.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,681.00000	8,577	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	49.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,681.00000	6,577	49.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		365.00000	0,454	21.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		46.00000	0,031	21.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,319.00000	1,423	24.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	24.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,319.00000	2,423	24.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,319.00000	3,423	31.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,581.00000	8,477	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	44.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,581.00000	4,477	44.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,481.00000	8,377	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	49.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,481.00000	6,377	49.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	50.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,981.00000	6,877	50.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	42.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,981.00000	3,877	42.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,519.00000	1,623	25.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,519.00000	2,623	23.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,519.00000	3,623	35.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	50.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,081.00000	6,977	50.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		449.00000	0,542	21.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		30.00000	0,019	21.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,419.00000	1,523	25.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	25.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,419.00000	3,523	33.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	33.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	51.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,431.00000	7,327	51.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,070.00000	1,173	23.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		1.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,069.00000	2,173	26.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,069.00000	3,173	25.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	50.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,281.00000	7,177	50.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,219.00000	1,323	24.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,000	24.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,219.00000	2,323	25.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,219.00000	3,323	28.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	51.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,331.00000	7,227	51.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,169.00000	2,273	25.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,169.00000	3,273	27.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	51.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,381.00000	7,277	51.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,119.00000	1,223	24.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,000	24.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,119.00000	2,223	25.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,119.00000	3,223	26.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	51.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,481.00000	7,377	51.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		160.00000	0,226	19.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		141.00000	0,103	19.97	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,020.00000	1,123	23.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		1.00000	0,000	23.70	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	5.45	Call		2,019.00000	2,123	26.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,019.00000	3,123	24.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	24.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	51.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,631.00000	7,527	51.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		872.00000	0,974	23.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		3.00000	0,001	23.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,869.00000	1,973	27.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	27.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,869.00000	2,973	21.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		823.00000	0,925	22.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		4.00000	0,002	22.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,819.00000	1,923	27.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,819.00000	2,923	21.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	52.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,931.00000	7,827	52.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,569.00000	1,673	26.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	26.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,569.00000	2,673	23.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	52.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,881.00000	7,777	52.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,619.00000	1,723	26.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,619.00000	2,723	22.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,781.00000	7,677	52.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		726.00000	0,827	22.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		7.00000	0,004	22.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,719.00000	1,823	26.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,719.00000	2,823	22.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	51.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,681.00000	7,577	51.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	50.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,131.00000	7,027	50.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,669.00000	1,773	26.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	26.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		493.00000	0,588	21.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		24.00000	0,015	21.61	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,469.00000	1,573	25.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,469.00000	2,573	23.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.62	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	7.35	Call		220.00000	0,294	20.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		101.00000	0,071	20.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	52.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,831.00000	7,727	52.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		53.00000	0,075	20.53	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		384.00000	0,302	20.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,169.00000	1,273	24.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,669.00000	2,773	22.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	22.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,169.00000	4,273	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,081.00000	7,977	52.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		921.00000	1,024	23.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		2.00000	0,001	23.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,419.00000	2,523	23.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,919.00000	4,023	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		678.00000	0,778	22.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		9.00000	0,005	22.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	34.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,781.00000	2,677	34.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		538.00000	0,635	21.79	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	6.95	Put		19.00000	0,012	21.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		631.00000	0,730	22.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		12.00000	0,007	22.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		584.00000	0,682	21.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		15.00000	0,009	21.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		253.00000	0,331	20.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		84.00000	0,058	20.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	38.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,381.00000	3,277	38.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		119.00000	0,166	19.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		200.00000	0,143	19.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		326.00000	0,411	20.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		57.00000	0,038	20.88	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,581.00000	5,477	47.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	46.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,181.00000	5,077	46.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		288.00000	0,371	20.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		69.00000	0,048	20.70	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		189.00000	0,259	20.15	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		120.00000	0,086	20.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	47.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,881.00000	5,777	47.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		62.00000	0,089	20.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		343.00000	0,266	20.25	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	48.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,981.00000	5,877	48.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		44.00000	0,064	20.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		425.00000	0,341	20.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	49.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,581.00000	6,477	49.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		6.00000	0,008	24.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		987.00000	0,885	24.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		16.00000	0,023	22.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		697.00000	0,600	22.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	49.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,531.00000	6,427	49.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	48.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,181.00000	6,077	48.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	45.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,981.00000	4,877	45.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	48.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,331.00000	6,227	48.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	49.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,431.00000	6,327	49.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	48.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,281.00000	6,177	48.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	45.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,081.00000	4,977	45.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	44.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,481.00000	4,377	44.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	42.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,881.00000	3,777	42.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	38.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,281.00000	3,177	38.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,681.00000	2,577	34.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,081.00000	1,977	30.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		1.00000	0,002	26.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,482.00000	1,379	26.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		8.00000	0,012	23.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		889.00000	0,789	23.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		27.00000	0,039	21.64	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		558.00000	0,466	21.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		101.00000	0,141	19.42	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		232.00000	0,168	19.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	44.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,381.00000	4,277	44.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,781.00000	3,677	41.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,181.00000	3,077	37.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	33.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,581.00000	2,477	33.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,981.00000	1,877	29.68	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		1,383.00000	1,279	26.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		11.00000	0,017	23.03	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		792.00000	0,694	23.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		86.00000	0,121	19.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		267.00000	0,198	19.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		9.00000	0,014	23.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		840.00000	0,741	23.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		73.00000	0,104	19.97	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		304.00000	0,231	19.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	47.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,781.00000	5,677	47.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	44.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,681.00000	4,577	44.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	43.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,081.00000	3,977	43.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	39.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,481.00000	3,377	39.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,881.00000	2,777	35.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,281.00000	2,177	31.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1.00000	0,001	28.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,682.00000	1,578	28.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		4.00000	0,006	24.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,085.00000	0,983	24.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		32.00000	0,046	21.36	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		513.00000	0,423	21.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		37.00000	0,054	21.08	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		468.00000	0,381	21.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	46.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,381.00000	5,277	46.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	45.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,781.00000	4,677	45.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,181.00000	4,077	43.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	40.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,581.00000	3,477	40.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	36.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,981.00000	2,877	36.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	32.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,381.00000	2,277	32.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,001	28.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,781.00000	1,678	28.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3.00000	0,004	25.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,184.00000	1,081	25.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		22.00000	0,033	21.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		603.00000	0,510	21.92	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	8.10	Call		19.00000	0,028	22.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		650.00000	0,555	22.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		13.00000	0,020	22.75	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		744.00000	0,647	22.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	48.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,081.00000	5,977	48.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	46.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,481.00000	5,377	46.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,881.00000	4,777	45.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	44.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,281.00000	4,177	44.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	40.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,681.00000	3,577	40.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	32.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,481.00000	2,377	32.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,001	29.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,881.00000	1,778	29.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2.00000	0,003	25.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,283.00000	1,180	25.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,931.00000	5,827	47.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,731.00000	4,627	45.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	39.71	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	11.00	Put		3,531.00000	3,427	39.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,331.00000	2,227	31.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1.00000	0,001	28.30	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,732.00000	1,628	28.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3.00000	0,005	24.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,134.00000	1,032	24.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	48.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		6,031.00000	5,927	48.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	46.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,431.00000	5,327	46.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,231.00000	4,127	43.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		3,031.00000	2,927	36.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,001	28.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,831.00000	1,728	28.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2.00000	0,004	25.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,233.00000	1,131	25.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	48.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,231.00000	6,127	48.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	45.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		5,031.00000	4,927	45.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	41.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,831.00000	3,727	41.69	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	10.10	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,631.00000	2,527	33.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	29.96	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2,031.00000	1,927	29.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,002	26.63	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,432.00000	1,329	26.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	48.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,131.00000	6,027	48.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	44.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,331.00000	4,227	44.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	37.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,131.00000	3,027	37.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,931.00000	1,827	29.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2.00000	0,003	26.08	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,333.00000	1,230	26.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	46.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,131.00000	5,027	46.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	42.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,931.00000	3,827	42.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	34.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,731.00000	2,627	34.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	30.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,131.00000	2,027	30.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	27.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,532.00000	1,428	27.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		7.00000	0,010	23.86	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		938.00000	0,837	23.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,831.00000	5,727	47.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	44.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,631.00000	4,527	44.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	39.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,431.00000	3,327	39.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,231.00000	2,127	31.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		1.00000	0,001	27.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,632.00000	1,528	27.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		5.00000	0,007	24.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1,036.00000	0,934	24.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	47.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,631.00000	5,527	47.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,231.00000	5,127	46.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	45.30	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,831.00000	4,727	45.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	44.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,431.00000	4,327	44.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	40.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,631.00000	3,527	40.37	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	10.70	Call		0.00000	0,000	37.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,231.00000	3,127	37.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,831.00000	2,727	35.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	32.49	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,431.00000	2,327	32.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	47.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,731.00000	5,627	47.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	46.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,331.00000	5,227	46.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	45.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,931.00000	4,827	45.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	44.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,531.00000	4,427	44.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	43.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,131.00000	4,027	43.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	41.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,731.00000	3,627	41.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	38.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,331.00000	3,227	38.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,931.00000	2,827	35.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,531.00000	2,427	33.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	46.95	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		5,531.00000	5,427	46.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	36.76	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,081.00000	2,977	36.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		4,031.00000	3,927	43.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	52.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,981.00000	7,877	52.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,019.00000	4,123	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	52.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		8,031.00000	7,927	52.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		3,969.00000	4,073	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,919.00000	2,023	26.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,919.00000	3,023	22.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	22.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,231.00000	8,127	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		774.00000	0,876	22.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		5.00000	0,003	22.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,769.00000	1,873	26.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,769.00000	2,873	21.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,769.00000	3,873	40.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	40.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,131.00000	8,027	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,869.00000	3,973	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,181.00000	8,077	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,181.00000	2,077	30.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,819.00000	3,923	41.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	41.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,281.00000	8,177	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,719.00000	3,823	39.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	39.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,331.00000	8,227	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,669.00000	3,773	38.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,119.00000	4,223	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,069.00000	4,173	43.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	43.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.70640	7.60030		19.61	3,452,467.20	448	29,921.00

Contract Details				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	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,900.00000	8,794	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,900.00000	6,794	34.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,650.00000	8,544	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,650.00000	6,544	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		154.00000	0,179	21.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		804.00000	0,723	21.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		525.00000	0,600	19.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		175.00000	0,144	19.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,364.00000	1,468	20.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		14.00000	0,012	20.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,352.00000	2,458	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,350.00000	3,456	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,400.00000	8,294	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		698.00000	0,784	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		98.00000	0,078	18.82	390.00	5	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,608.00000	1,713	22.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		8.00000	0,007	22.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,601.00000	2,707	27.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	27.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,600.00000	3,706	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,450.00000	8,344	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,450.00000	6,344	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,550.00000	3,656	31.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,550.00000	8,444	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		3.00000	0,004	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,553.00000	4,448	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		590.00000	0,670	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		140.00000	0,114	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,461.00000	1,566	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		11.00000	0,010	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,450.00000	3,556	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,850.00000	8,744	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,850.00000	6,744	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,050.00000	8,944	36.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,050.00000	6,944	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		99.00000	0,115	23.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,149.00000	1,059	23.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,954.00000	2,060	23.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,004	23.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,951.00000	3,057	29.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	29.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,000.00000	8,894	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,000.00000	6,894	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,950.00000	8,844	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,950.00000	6,844	34.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,750.00000	8,644	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,750.00000	6,644	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,800.00000	8,694	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,800.00000	6,694	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,700.00000	8,594	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,700.00000	6,594	33.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,316.00000	1,420	20.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		16.00000	0,014	20.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,302.00000	2,408	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		2.00000	0,002	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,300.00000	3,407	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,001	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,600.00000	8,494	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,600.00000	6,494	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,500.00000	8,394	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,500.00000	6,394	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,002.00000	4,896	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,500.00000	3,606	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		163.00000	0,190	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		763.00000	0,684	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		557.00000	0,634	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		157.00000	0,128	19.05	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		1,413.00000	1,517	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		13.00000	0,011	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,402.00000	2,508	26.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		2.00000	0,002	26.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,400.00000	3,506	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		138.00000	0,160	22.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		888.00000	0,804	22.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		464.00000	0,534	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		214.00000	0,178	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,267.00000	1,371	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		17.00000	0,015	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,252.00000	2,358	25.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		2.00000	0,002	25.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,250.00000	3,357	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,001	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,030.00000	1,132	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		30.00000	0,026	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,003.00000	2,109	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,003	24.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,001.00000	3,107	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		408.00000	0,473	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		258.00000	0,217	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,171.00000	1,275	19.74	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	15/03/2010	Foreign Exchange Future	6.45	Put		21.00000	0,019	19.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,153.00000	2,258	25.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,002	25.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,151.00000	3,257	30.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	30.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		130.00000	0,151	22.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		930.00000	0,845	22.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		435.00000	0,503	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		235.00000	0,197	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,202.00000	2,308	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,200.00000	3,307	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,001	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,124.00000	1,227	19.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		24.00000	0,021	19.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,103.00000	2,209	24.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,003	24.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,101.00000	3,207	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,451.00000	5,345	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,077.00000	1,179	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		27.00000	0,023	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,053.00000	2,159	24.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,003	24.42	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	4.55	Call		3,051.00000	3,157	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		3.00000	0,004	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,603.00000	4,498	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		94.00000	0,109	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,194.00000	1,103	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		296.00000	0,343	19.61	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		396.00000	0,337	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		941.00000	1,037	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		41.00000	0,031	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,904.00000	2,010	23.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		4.00000	0,004	23.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,901.00000	3,007	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		278.00000	0,323	19.82	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		428.00000	0,367	19.82	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		898.00000	0,993	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		48.00000	0,037	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,855.00000	1,960	23.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		5.00000	0,004	23.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,851.00000	2,957	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		67.00000	0,077	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,517.00000	1,421	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		661.00000	0,745	18.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		111.00000	0,089	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,559.00000	1,664	21.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		9.00000	0,008	21.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,551.00000	2,657	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		247.00000	0,287	20.23	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		497.00000	0,431	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		815.00000	0,907	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		65.00000	0,051	18.65	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,756.00000	1,861	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		6.00000	0,005	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,751.00000	2,857	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		77.00000	0,089	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,377.00000	1,283	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		775.00000	0,865	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		75.00000	0,059	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,707.00000	1,812	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		7.00000	0,006	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		736.00000	0,824	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		86.00000	0,068	18.77	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,657.00000	1,762	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		7.00000	0,006	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,651.00000	2,757	28.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	28.06	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	13.10	Call		1.00000	0,001	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,501.00000	5,395	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	0,004	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,503.00000	4,398	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		625.00000	0,707	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		125.00000	0,101	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,510.00000	1,615	21.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		10.00000	0,009	21.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,501.00000	2,607	27.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	27.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		4.00000	0,005	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,404.00000	4,299	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		494.00000	0,566	19.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		194.00000	0,160	19.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,800.00000	7,694	35.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,219.00000	1,323	19.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		19.00000	0,017	19.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,701.00000	2,807	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,200.00000	4,306	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	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,050.00000	7,944	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		2.00000	0,002	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	12.65	Put		5,052.00000	4,946	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		985.00000	1,084	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		35.00000	0,028	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,452.00000	2,558	26.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,002	26.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,950.00000	4,056	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		382.00000	0,445	19.38	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		282.00000	0,239	19.38	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		61.00000	0,070	25.66	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,611.00000	1,514	25.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		3.00000	0,003	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,653.00000	4,547	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		357.00000	0,417	19.44	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		307.00000	0,261	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		334.00000	0,391	19.50	3,910.00	10	147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		334.00000	0,285	19.50	0.00	0	120.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		43.00000	0,049	27.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,993.00000	1,893	27.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		47.00000	0,053	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,897.00000	1,797	26.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		314.00000	0,366	19.55	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		364.00000	0,310	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		232.00000	0,270	20.44	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		532.00000	0,464	20.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		2.00000	0,003	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,852.00000	4,747	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		194.00000	0,226	21.07	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		644.00000	0,570	21.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,002	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,101.00000	4,996	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		146.00000	0,169	22.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		846.00000	0,763	22.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	0,003	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,752.00000	4,647	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		40.00000	0,045	27.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,090.00000	1,989	27.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		219.00000	0,254	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		569.00000	0,498	20.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	0,003	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,802.00000	4,697	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		206.00000	0,240	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		606.00000	0,534	20.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		173.00000	0,201	21.49	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		723.00000	0,645	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	0,002	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,902.00000	4,796	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		25.00000	0,029	28.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,525.00000	2,423	28.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		28.00000	0,032	28.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,428.00000	2,326	28.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		31.00000	0,035	28.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,331.00000	2,229	28.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		183.00000	0,213	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		683.00000	0,607	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,301.00000	5,195	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		23.00000	0,026	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,623.00000	2,520	29.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		117.00000	0,135	22.95	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,017.00000	0,929	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,251.00000	5,145	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		123.00000	0,143	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		973.00000	0,887	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,351.00000	5,245	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		110.00000	0,128	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,060.00000	0,972	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,401.00000	5,295	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		19.00000	0,022	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,819.00000	2,716	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		20.00000	0,024	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,720.00000	2,618	29.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		105.00000	0,121	23.36	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,105.00000	1,015	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,551.00000	5,445	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		90.00000	0,104	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,240.00000	1,148	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,050.00000	5,944	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		70.00000	0,081	25.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,470.00000	1,375	25.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,651.00000	5,545	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		16.00000	0,019	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,966.00000	2,863	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		81.00000	0,094	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,331.00000	1,238	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,001	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,000.00000	5,895	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	0,001	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,751.00000	5,645	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		15.00000	0,017	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,065.00000	2,961	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		74.00000	0,085	24.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,424.00000	1,329	24.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	32.61	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	13.20	Put		5,601.00000	5,495	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		17.00000	0,020	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,917.00000	2,814	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		85.00000	0,098	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,285.00000	1,192	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,001	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,900.00000	5,795	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		53.00000	0,061	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,753.00000	1,655	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		49.00000	0,056	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,849.00000	1,750	26.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,200.00000	6,094	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		42.00000	0,047	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,042.00000	1,941	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,400.00000	6,294	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		4.00000	0,006	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,304.00000	4,200	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		34.00000	0,039	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,234.00000	2,133	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,550.00000	6,444	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		4.00000	0,005	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,454.00000	4,349	32.74	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	15/03/2010	Foreign Exchange Future	11.95	Call		4.00000	0,005	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,354.00000	4,249	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,300.00000	6,194	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		5.00000	0,006	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,205.00000	4,100	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		6.00000	0,007	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,106.00000	4,001	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		38.00000	0,044	27.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,138.00000	2,038	27.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,350.00000	6,244	33.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		5.00000	0,006	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,255.00000	4,150	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		5.00000	0,007	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,155.00000	4,051	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		6.00000	0,007	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,056.00000	3,951	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		7.00000	0,008	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,957.00000	3,852	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	0,001	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,701.00000	5,595	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		15.00000	0,018	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,015.00000	2,912	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		64.00000	0,073	25.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,564.00000	1,467	25.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	0,001	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,801.00000	5,695	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		12.00000	0,014	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,312.00000	3,208	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		13.00000	0,015	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,213.00000	3,109	30.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		14.00000	0,016	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,114.00000	3,010	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		58.00000	0,067	25.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,658.00000	1,561	25.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		1.00000	0,001	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,851.00000	5,745	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		13.00000	0,016	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,163.00000	3,060	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		56.00000	0,064	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,706.00000	1,608	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,001	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,950.00000	5,845	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		7.00000	0,009	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,857.00000	3,753	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		8.00000	0,009	31.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,758.00000	3,653	31.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		9.00000	0,010	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,659.00000	3,554	31.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		10.00000	0,011	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,560.00000	3,455	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		10.00000	0,012	31.21	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,460.00000	3,356	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		11.00000	0,013	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,361.00000	3,257	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		12.00000	0,014	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,262.00000	3,158	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		51.00000	0,058	26.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,801.00000	1,702	26.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,100.00000	5,994	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		7.00000	0,008	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,007.00000	3,902	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		7.00000	0,008	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,907.00000	3,802	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		8.00000	0,009	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,808.00000	3,703	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		8.00000	0,010	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,708.00000	3,604	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		9.00000	0,011	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,609.00000	3,505	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		10.00000	0,012	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,510.00000	3,406	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		45.00000	0,051	27.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,945.00000	1,845	27.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		2.00000	0,002	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,952.00000	4,846	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		18.00000	0,021	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,868.00000	2,765	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		20.00000	0,023	29.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,770.00000	2,667	29.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		21.00000	0,025	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,671.00000	2,569	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		24.00000	0,028	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,574.00000	2,472	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		26.00000	0,030	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,476.00000	2,374	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		29.00000	0,034	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,379.00000	2,278	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		36.00000	0,041	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,186.00000	2,085	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		3.00000	0,003	32.71	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,703.00000	4,597	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		32.00000	0,037	28.32	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,282.00000	2,181	28.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		8.00000	0,009	32.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,848.00000	3,743	32.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		11.00000	0,013	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,411.00000	3,307	31.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,000.00000	7,894	36.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,000.00000	4,106	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	35.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,950.00000	7,844	35.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,050.00000	4,156	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	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,100.00000	7,994	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,900.00000	4,006	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,200.00000	8,094	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		262.00000	0,304	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		462.00000	0,398	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		856.00000	0,950	18.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		56.00000	0,044	18.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,805.00000	1,911	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		5.00000	0,005	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,801.00000	2,907	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,800.00000	3,906	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,250.00000	8,144	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,250.00000	6,144	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,750.00000	3,856	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,300.00000	8,194	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,700.00000	3,806	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,850.00000	7,744	35.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,150.00000	4,256	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	35.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,900.00000	7,794	35.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,100.00000	4,206	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	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,150.00000	8,044	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,150.00000	6,044	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,850.00000	3,956	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,350.00000	8,244	36.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,650.00000	3,756	32.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.84050	7.73180		19.75	352,822.50	45	18,676.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		262.00000	0,293	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		930.00000	0,853	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,419.00000	8,311	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		7.00000	0,009	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,425.00000	6,319	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,583.00000	3,691	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,469.00000	8,361	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		7.00000	0,008	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,475.00000	6,368	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,533.00000	3,641	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,569.00000	8,461	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,869.00000	8,761	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,068.00000	8,961	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		4.00000	0,004	32.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,072.00000	6,964	32.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		56.00000	0,061	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,124.00000	3,021	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,018.00000	8,911	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		4.00000	0,005	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,022.00000	6,915	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		57.00000	0,063	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,075.00000	2,973	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,992.00000	2,100	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		10.00000	0,010	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,984.00000	3,093	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,003	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,969.00000	8,861	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		4.00000	0,005	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,972.00000	6,865	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,769.00000	8,661	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,819.00000	8,711	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,719.00000	8,611	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		5.00000	0,006	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,723.00000	6,616	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		592.00000	0,659	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	14/06/2010	Foreign Exchange Future	7.45	Put		310.00000	0,269	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,327.00000	1,429	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		45.00000	0,039	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,288.00000	2,397	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		6.00000	0,007	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,283.00000	3,392	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,002	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,619.00000	8,511	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		6.00000	0,007	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,624.00000	6,517	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,419.00000	1,522	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		37.00000	0,032	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,388.00000	2,496	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		6.00000	0,006	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,383.00000	3,492	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,002	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,519.00000	8,411	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		706.00000	0,782	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		224.00000	0,192	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,512.00000	1,616	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		30.00000	0,026	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,483.00000	3,592	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,002	29.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		6.00000	0,008	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,574.00000	6,468	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		19.00000	0,021	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,087.00000	4,981	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		284.00000	0,317	21.26	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		852.00000	0,777	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		676.00000	0,750	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		244.00000	0,210	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,466.00000	1,569	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		34.00000	0,029	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,437.00000	2,545	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		5.00000	0,005	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,433.00000	3,542	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,002	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		252.00000	0,282	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		970.00000	0,892	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		201.00000	0,224	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,219.00000	1,134	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		5.00000	0,005	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,873.00000	6,765	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		5.00000	0,006	33.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,823.00000	6,716	33.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		38.00000	0,042	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,856.00000	3,752	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		5.00000	0,006	33.27	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	14.50	Put		6,773.00000	6,666	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		208.00000	0,232	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,176.00000	1,092	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,105.00000	1,203	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		73.00000	0,063	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,041.00000	2,149	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		9.00000	0,009	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,034.00000	3,143	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,003	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		243.00000	0,271	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,011.00000	0,931	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		566.00000	0,631	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		334.00000	0,291	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,239.00000	2,347	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	0,007	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,233.00000	3,342	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,002	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		16.00000	0,018	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,334.00000	5,228	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		29.00000	0,033	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,347.00000	4,243	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		49.00000	0,054	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,367.00000	3,264	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		233.00000	0,260	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,051.00000	0,970	22.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		541.00000	0,604	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		359.00000	0,314	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,237.00000	1,338	18.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		55.00000	0,048	18.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,190.00000	2,297	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		8.00000	0,007	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,184.00000	3,292	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		16.00000	0,018	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,384.00000	5,278	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		28.00000	0,032	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,396.00000	4,292	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		48.00000	0,052	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,416.00000	3,312	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		225.00000	0,251	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,093.00000	1,011	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,192.00000	1,293	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		60.00000	0,053	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,140.00000	2,248	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	0,008	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,134.00000	3,242	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		15.00000	0,017	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,433.00000	5,327	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		46.00000	0,051	29.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,464.00000	3,361	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		216.00000	0,241	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,134.00000	1,051	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,148.00000	1,248	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		66.00000	0,058	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,091.00000	2,199	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	0,009	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,084.00000	3,192	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		14.00000	0,016	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,582.00000	5,476	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		25.00000	0,028	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,593.00000	4,488	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		43.00000	0,047	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,611.00000	3,507	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		194.00000	0,216	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,262.00000	1,176	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		430.00000	0,482	19.66	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		498.00000	0,442	19.66	0.00	0	300.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,022.00000	1,116	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		90.00000	0,076	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,943.00000	2,050	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		11.00000	0,010	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,934.00000	3,043	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,003	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	14/06/2010	Foreign Exchange Future	7.85	Call		413.00000	0,460	19.75	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		531.00000	0,470	19.75	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		983.00000	1,073	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		101.00000	0,083	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,895.00000	2,001	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	0,011	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,885.00000	2,993	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,003	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		13.00000	0,015	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,681.00000	5,575	33.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		41.00000	0,045	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,709.00000	3,605	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		180.00000	0,200	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,348.00000	1,260	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		395.00000	0,441	19.92	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		563.00000	0,501	19.92	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		945.00000	1,033	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		113.00000	0,093	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,846.00000	1,952	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		14.00000	0,012	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,835.00000	2,943	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,003	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		13.00000	0,014	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,781.00000	5,674	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		39.00000	0,043	30.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,807.00000	3,703	30.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	0,013	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,979.00000	5,873	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		20.00000	0,022	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,988.00000	4,882	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		36.00000	0,039	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,004.00000	3,899	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		59.00000	0,065	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,027.00000	2,925	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		12.00000	0,013	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,930.00000	5,823	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		20.00000	0,023	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,938.00000	4,833	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		37.00000	0,040	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,955.00000	3,850	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		770.00000	0,849	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		188.00000	0,159	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,607.00000	1,711	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		25.00000	0,021	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,586.00000	2,694	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		12.00000	0,014	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,880.00000	5,774	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		37.00000	0,041	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,905.00000	3,801	30.75	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	10.60	Call		62.00000	0,069	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,930.00000	2,829	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		157.00000	0,174	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,525.00000	1,434	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		334.00000	0,374	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		702.00000	0,634	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		803.00000	0,884	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		171.00000	0,144	18.39	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,654.00000	1,759	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		22.00000	0,019	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,636.00000	2,744	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		4.00000	0,004	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		13.00000	0,015	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,731.00000	5,625	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		40.00000	0,044	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,758.00000	3,654	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		379.00000	0,423	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		597.00000	0,533	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		908.00000	0,995	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		126.00000	0,105	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,798.00000	1,904	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		16.00000	0,014	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,785.00000	2,893	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		14.00000	0,016	33.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,632.00000	5,526	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		24.00000	0,027	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,642.00000	4,537	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		42.00000	0,046	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,660.00000	3,556	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		174.00000	0,193	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,392.00000	1,303	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		187.00000	0,208	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,305.00000	1,218	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		17.00000	0,019	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,285.00000	5,179	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		30.00000	0,034	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,298.00000	4,194	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		168.00000	0,187	23.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,436.00000	1,347	23.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		872.00000	0,957	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		140.00000	0,117	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,750.00000	1,855	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		18.00000	0,015	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		15.00000	0,017	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,483.00000	5,377	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		45.00000	0,050	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,513.00000	3,410	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		147.00000	0,163	24.27	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,615.00000	1,523	24.27	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	7.20	Call		738.00000	0,815	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		206.00000	0,175	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,559.00000	1,664	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		27.00000	0,024	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,536.00000	2,645	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,005	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		33.00000	0,037	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,151.00000	4,047	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		142.00000	0,157	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,660.00000	1,567	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		162.00000	0,180	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,480.00000	1,390	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		647.00000	0,719	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		265.00000	0,229	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	0,002	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,770.00000	7,662	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		9.00000	0,010	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,277.00000	6,170	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		22.00000	0,025	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,790.00000	4,685	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		50.00000	0,055	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,318.00000	3,215	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,282.00000	1,383	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		50.00000	0,043	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,735.00000	2,844	24.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,004	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,232.00000	4,341	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,019.00000	7,911	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		7.00000	0,008	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,525.00000	6,418	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		44.00000	0,048	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,562.00000	3,458	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		296.00000	0,330	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		814.00000	0,740	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,061.00000	1,159	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		79.00000	0,069	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,487.00000	2,595	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		5.00000	0,005	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,982.00000	4,091	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		138.00000	0,152	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,706.00000	1,612	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		516.00000	0,578	19.30	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		384.00000	0,338	19.30	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		26.00000	0,029	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,544.00000	4,439	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		32.00000	0,036	31.43	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,200.00000	4,096	31.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		152.00000	0,168	24.10	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,570.00000	1,478	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		133.00000	0,147	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,751.00000	1,657	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		493.00000	0,552	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		411.00000	0,362	19.39	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		27.00000	0,030	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,495.00000	4,390	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		115.00000	0,126	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,983.00000	1,886	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		122.00000	0,134	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,890.00000	1,794	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		471.00000	0,528	19.48	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		439.00000	0,388	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		111.00000	0,123	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,029.00000	1,933	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		118.00000	0,130	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,936.00000	1,840	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		125.00000	0,138	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,843.00000	1,748	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		449.00000	0,505	19.57	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		467.00000	0,415	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		22.00000	0,024	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,840.00000	4,734	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		321.00000	0,359	20.76	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	8.15	Put		739.00000	0,669	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		19.00000	0,022	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,037.00000	4,932	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		60.00000	0,067	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,978.00000	2,877	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		64.00000	0,071	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,882.00000	2,781	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		68.00000	0,075	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,786.00000	2,685	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		273.00000	0,305	21.43	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		891.00000	0,815	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		21.00000	0,023	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,889.00000	4,783	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		66.00000	0,073	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,834.00000	2,733	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		70.00000	0,077	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,738.00000	2,637	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		308.00000	0,344	20.92	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		776.00000	0,704	20.92	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		23.00000	0,026	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,741.00000	4,636	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		72.00000	0,079	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,690.00000	2,589	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		76.00000	0,084	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,594.00000	2,494	27.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		81.00000	0,090	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,499.00000	2,400	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		86.00000	0,096	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,404.00000	2,306	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		92.00000	0,102	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,310.00000	2,212	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		98.00000	0,109	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,216.00000	2,119	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		105.00000	0,116	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,123.00000	2,026	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		349.00000	0,389	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		667.00000	0,599	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		27.00000	0,031	31.76	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,445.00000	4,341	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		129.00000	0,143	24.94	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,797.00000	1,703	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		24.00000	0,026	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,692.00000	4,586	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		74.00000	0,082	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,642.00000	2,542	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		79.00000	0,087	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,547.00000	2,447	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		84.00000	0,093	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,452.00000	2,353	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		95.00000	0,106	26.56	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	9.90	Put		2,263.00000	2,166	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		102.00000	0,112	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,170.00000	2,072	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		108.00000	0,119	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,076.00000	1,979	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		363.00000	0,406	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		631.00000	0,566	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		89.00000	0,099	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,357.00000	2,259	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,002	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,969.00000	7,862	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,032.00000	4,141	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		11.00000	0,013	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,029.00000	5,923	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		35.00000	0,038	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,053.00000	3,948	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,069.00000	7,961	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		11.00000	0,012	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,079.00000	5,972	33.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		34.00000	0,038	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,102.00000	3,998	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,932.00000	4,041	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	31.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,219.00000	8,111	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		9.00000	0,011	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,227.00000	6,121	33.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		31.00000	0,035	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,249.00000	4,145	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,782.00000	3,891	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,119.00000	8,011	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		10.00000	0,012	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,128.00000	6,022	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,882.00000	3,991	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,768.00000	9,660	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,169.00000	8,061	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		10.00000	0,011	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,178.00000	6,071	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,832.00000	3,941	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,269.00000	8,161	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,733.00000	3,841	30.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,319.00000	8,211	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		8.00000	0,010	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,326.00000	6,220	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		837.00000	0,920	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		155.00000	0,130	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,702.00000	1,807	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		20.00000	0,017	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,686.00000	2,794	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		4.00000	0,004	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,683.00000	3,791	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,002	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,869.00000	7,762	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,132.00000	4,241	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,002	32.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,919.00000	7,812	32.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,082.00000	4,191	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,369.00000	8,261	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		8.00000	0,009	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,376.00000	6,269	33.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,633.00000	3,741	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.97550	7.86450		19.73	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		13.00000	0,015	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,999.00000	7,890	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		34.00000	0,037	32.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,020.00000	5,912	32.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		74.00000	0,079	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,060.00000	3,954	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		176.00000	0,190	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,162.00000	2,065	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,140.00000	1,234	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		126.00000	0,109	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,033.00000	2,143	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		19.00000	0,018	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,021.00000	3,132	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		7.00000	0,007	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,016.00000	4,127	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		13.00000	0,015	33.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,949.00000	7,840	33.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		35.00000	0,037	32.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,971.00000	5,862	32.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		75.00000	0,080	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,011.00000	3,905	29.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		180.00000	0,195	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,116.00000	2,020	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		587.00000	0,644	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		523.00000	0,469	19.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,180.00000	1,276	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		116.00000	0,101	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,082.00000	2,192	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		18.00000	0,017	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,071.00000	3,181	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		7.00000	0,006	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,066.00000	4,176	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		2.00000	0,001	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		567.00000	0,621	19.52	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		553.00000	0,496	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		13.00000	0,014	33.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,049.00000	7,939	33.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		33.00000	0,036	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,069.00000	5,961	32.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		72.00000	0,078	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,108.00000	4,003	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		171.00000	0,186	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,207.00000	2,111	25.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		548.00000	0,599	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		584.00000	0,524	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,103.00000	1,193	17.71	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	13/09/2010	Foreign Exchange Future	6.90	Put		139.00000	0,118	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,985.00000	2,093	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		21.00000	0,018	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,972.00000	3,082	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		8.00000	0,007	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,966.00000	4,077	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		12.00000	0,014	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,098.00000	7,989	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		32.00000	0,036	32.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,118.00000	6,011	32.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		70.00000	0,076	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,156.00000	4,051	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		167.00000	0,181	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,253.00000	2,156	25.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		529.00000	0,578	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		615.00000	0,553	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,067.00000	1,153	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		153.00000	0,128	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,938.00000	2,044	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		24.00000	0,019	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,922.00000	3,033	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		8.00000	0,008	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,916.00000	4,027	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		12.00000	0,013	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,198.00000	8,088	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		31.00000	0,034	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,217.00000	6,109	32.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		67.00000	0,073	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,253.00000	4,148	29.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		158.00000	0,172	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,344.00000	2,247	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		495.00000	0,541	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		681.00000	0,616	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		998.00000	1,080	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		184.00000	0,155	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,843.00000	1,949	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		29.00000	0,024	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,823.00000	2,933	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		9.00000	0,008	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,817.00000	3,927	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		3.00000	0,002	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		11.00000	0,013	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,247.00000	8,138	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		30.00000	0,033	32.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,266.00000	6,158	32.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		66.00000	0,072	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,302.00000	4,197	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		154.00000	0,168	25.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,390.00000	2,293	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		478.00000	0,523	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		714.00000	0,648	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		964.00000	1,045	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		200.00000	0,170	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,796.00000	1,902	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		32.00000	0,027	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,773.00000	2,884	23.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		9.00000	0,009	23.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,767.00000	3,878	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		11.00000	0,013	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,297.00000	8,188	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		29.00000	0,032	32.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,315.00000	6,207	32.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		65.00000	0,070	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,351.00000	4,245	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		151.00000	0,164	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,437.00000	2,339	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		463.00000	0,506	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		749.00000	0,681	20.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		932.00000	1,011	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		218.00000	0,186	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,750.00000	1,855	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		36.00000	0,030	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	13/09/2010	Foreign Exchange Future	5.15	Call		2,724.00000	2,834	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		10.00000	0,009	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,717.00000	3,828	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		10.00000	0,012	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,446.00000	8,337	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		27.00000	0,030	33.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,463.00000	6,355	33.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		61.00000	0,066	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,497.00000	4,391	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		140.00000	0,152	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,576.00000	2,477	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		839.00000	0,913	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		275.00000	0,238	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,612.00000	1,715	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		48.00000	0,040	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,575.00000	2,686	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		11.00000	0,011	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,568.00000	3,678	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		4.00000	0,003	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		10.00000	0,012	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,396.00000	8,287	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		28.00000	0,031	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,414.00000	6,306	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		62.00000	0,067	30.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,448.00000	4,342	30.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		143.00000	0,156	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,529.00000	2,431	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		433.00000	0,474	20.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		819.00000	0,749	20.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		869.00000	0,945	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		255.00000	0,220	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,658.00000	1,762	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		44.00000	0,037	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,625.00000	2,735	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		11.00000	0,010	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,617.00000	3,728	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		3.00000	0,003	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		10.00000	0,011	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,546.00000	8,436	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		26.00000	0,029	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,562.00000	6,454	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		58.00000	0,063	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,594.00000	4,488	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		133.00000	0,144	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,669.00000	2,569	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		393.00000	0,430	21.01	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		929.00000	0,855	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		782.00000	0,853	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		318.00000	0,278	18.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,522.00000	1,624	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		58.00000	0,049	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,476.00000	2,587	21.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		12.00000	0,012	21.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,468.00000	3,579	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		4.00000	0,004	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		419.00000	0,458	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		855.00000	0,783	20.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		14.00000	0,016	33.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,850.00000	7,741	33.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		36.00000	0,039	32.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,872.00000	5,764	32.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		78.00000	0,083	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,914.00000	3,808	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		189.00000	0,204	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,025.00000	1,929	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		631.00000	0,691	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		467.00000	0,416	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,263.00000	1,360	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		99.00000	0,085	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,180.00000	2,290	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		16.00000	0,015	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,170.00000	3,281	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		6.00000	0,006	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,165.00000	4,276	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		14.00000	0,015	33.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,900.00000	7,790	33.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		35.00000	0,038	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,921.00000	5,813	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		76.00000	0,082	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,962.00000	3,857	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		184.00000	0,200	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,070.00000	1,975	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		609.00000	0,667	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		495.00000	0,442	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,221.00000	1,317	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		107.00000	0,092	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,131.00000	2,241	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		17.00000	0,016	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,121.00000	3,231	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		7.00000	0,006	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,116.00000	4,226	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		2.00000	0,001	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		12.00000	0,014	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,148.00000	8,039	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		32.00000	0,035	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,168.00000	6,060	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		69.00000	0,075	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,205.00000	4,100	29.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		163.00000	0,177	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,299.00000	2,202	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		512.00000	0,559	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		648.00000	0,584	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,032.00000	1,116	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		168.00000	0,141	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,890.00000	1,996	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		26.00000	0,021	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,873.00000	2,983	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		9.00000	0,008	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,866.00000	3,977	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		11.00000	0,012	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,347.00000	8,237	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		29.00000	0,032	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,365.00000	6,257	32.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		63.00000	0,068	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,399.00000	4,293	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		147.00000	0,159	25.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,483.00000	2,384	25.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		448.00000	0,489	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		784.00000	0,714	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		900.00000	0,977	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		236.00000	0,202	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,704.00000	1,808	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		40.00000	0,033	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,674.00000	2,785	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		10.00000	0,010	22.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,667.00000	3,778	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		10.00000	0,011	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,496.00000	8,386	33.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		27.00000	0,029	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,513.00000	6,404	33.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		59.00000	0,064	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,545.00000	4,439	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		136.00000	0,148	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,622.00000	2,523	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		406.00000	0,444	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		892.00000	0,819	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		810.00000	0,883	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		296.00000	0,258	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,567.00000	1,670	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		53.00000	0,045	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,526.00000	2,636	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		12.00000	0,011	21.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,518.00000	3,629	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		231.00000	0,251	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,667.00000	1,576	23.55	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			8.10660	7.99320		20.17	0.00	0	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		38.00000	0,041	34.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,995.00000	7,884	34.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		66.00000	0,071	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,023.00000	5,914	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		121.00000	0,129	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,078.00000	3,972	28.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		253.00000	0,272	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,210.00000	2,115	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		680.00000	0,736	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		637.00000	0,579	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,221.00000	1,314	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		178.00000	0,157	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,075.00000	2,187	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		32.00000	0,030	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,053.00000	3,165	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		10.00000	0,008	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,046.00000	4,159	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		3.00000	0,002	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		487.00000	0,528	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,044.00000	0,971	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		38.00000	0,040	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,045.00000	7,933	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		66.00000	0,070	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,073.00000	5,963	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	13/12/2010	Foreign Exchange Future	12.00	Call		119.00000	0,127	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,126.00000	4,020	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		248.00000	0,266	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,255.00000	2,159	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,184.00000	1,276	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		191.00000	0,169	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,027.00000	2,138	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		34.00000	0,031	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,003.00000	3,116	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		10.00000	0,009	22.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,996.00000	4,109	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,002	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		37.00000	0,040	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,094.00000	7,983	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		65.00000	0,069	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,122.00000	6,012	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		117.00000	0,125	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,174.00000	4,068	28.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		243.00000	0,261	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,300.00000	2,204	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		642.00000	0,695	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		699.00000	0,638	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,150.00000	1,238	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		207.00000	0,181	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,981.00000	2,090	18.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		38.00000	0,033	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,954.00000	3,066	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		11.00000	0,009	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,946.00000	4,059	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,002	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		36.00000	0,039	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,143.00000	8,032	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		64.00000	0,068	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,171.00000	6,061	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		115.00000	0,123	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,222.00000	4,116	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		237.00000	0,256	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,344.00000	2,249	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		624.00000	0,675	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		731.00000	0,668	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,117.00000	1,201	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		224.00000	0,194	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,935.00000	2,042	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		42.00000	0,035	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,904.00000	3,017	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,010	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,897.00000	4,010	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		4.00000	0,003	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		660.00000	0,715	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		667.00000	0,608	19.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		35.00000	0,038	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,192.00000	8,081	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		63.00000	0,067	32.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,220.00000	6,110	32.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		113.00000	0,121	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,270.00000	4,164	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		232.00000	0,250	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,389.00000	2,293	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		607.00000	0,657	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		764.00000	0,700	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,085.00000	1,167	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		242.00000	0,210	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,889.00000	1,996	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		46.00000	0,039	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,855.00000	2,968	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,011	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,847.00000	3,960	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		4.00000	0,003	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		35.00000	0,038	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,242.00000	8,131	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		62.00000	0,066	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,269.00000	6,159	32.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		111.00000	0,119	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,318.00000	4,212	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		227.00000	0,245	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,434.00000	2,338	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		590.00000	0,639	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		797.00000	0,732	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,054.00000	1,135	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		261.00000	0,228	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,844.00000	1,951	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		51.00000	0,044	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,806.00000	2,918	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		13.00000	0,011	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,797.00000	3,910	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,003	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		34.00000	0,037	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,291.00000	8,180	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		61.00000	0,065	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,318.00000	6,208	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		109.00000	0,117	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,366.00000	4,260	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		223.00000	0,240	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,480.00000	2,383	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		574.00000	0,621	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		831.00000	0,764	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,024.00000	1,103	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		281.00000	0,246	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,799.00000	1,905	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		56.00000	0,048	18.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,757.00000	2,869	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		14.00000	0,012	21.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,747.00000	3,860	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,003	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		31.00000	0,034	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,488.00000	8,377	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		57.00000	0,061	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,514.00000	6,404	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		102.00000	0,109	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,559.00000	4,452	29.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		205.00000	0,220	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,662.00000	2,563	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		514.00000	0,557	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		971.00000	0,900	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		911.00000	0,983	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		368.00000	0,326	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,624.00000	1,727	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		81.00000	0,070	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,561.00000	2,673	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,016	20.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,548.00000	3,662	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	24.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		32.00000	0,035	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,439.00000	8,328	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		58.00000	0,062	32.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,465.00000	6,355	32.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		104.00000	0,111	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,511.00000	4,404	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		209.00000	0,225	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,616.00000	2,518	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		528.00000	0,572	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		935.00000	0,865	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		938.00000	1,012	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		345.00000	0,305	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,667.00000	1,771	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		74.00000	0,064	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,610.00000	2,722	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		17.00000	0,015	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,598.00000	3,711	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,004	25.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		475.00000	0,514	21.39	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,082.00000	1,007	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		30.00000	0,033	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,537.00000	8,426	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		56.00000	0,060	32.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,563.00000	6,453	32.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		101.00000	0,108	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,608.00000	4,501	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		201.00000	0,216	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,708.00000	2,609	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	13/12/2010	Foreign Exchange Future	8.50	Call		501.00000	0,542	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,008.00000	0,935	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		884.00000	0,955	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		391.00000	0,348	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,581.00000	1,684	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		88.00000	0,077	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,512.00000	2,624	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,017	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,499.00000	3,612	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		6.00000	0,005	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		558.00000	0,604	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		865.00000	0,797	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		39.00000	0,042	33.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,896.00000	7,785	33.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		68.00000	0,073	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,925.00000	5,816	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		125.00000	0,133	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,982.00000	3,876	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		264.00000	0,283	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,121.00000	2,026	24.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		720.00000	0,780	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		577.00000	0,523	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,297.00000	1,393	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		154.00000	0,136	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,172.00000	2,283	18.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		29.00000	0,026	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,152.00000	3,264	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		9.00000	0,007	22.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,145.00000	4,258	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,001	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		39.00000	0,041	33.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,946.00000	7,834	33.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		67.00000	0,072	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,974.00000	5,865	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		123.00000	0,131	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,030.00000	3,924	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		258.00000	0,277	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,165.00000	2,070	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		700.00000	0,757	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		607.00000	0,550	19.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,259.00000	1,353	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		166.00000	0,146	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,123.00000	2,235	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		30.00000	0,028	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,102.00000	3,215	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		9.00000	0,008	22.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,095.00000	4,208	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,001	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		33.00000	0,036	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,340.00000	8,229	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	13/12/2010	Foreign Exchange Future	14.30	Call		60.00000	0,064	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,367.00000	6,257	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		108.00000	0,115	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,415.00000	4,308	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		218.00000	0,235	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,525.00000	2,428	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		994.00000	1,072	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		301.00000	0,265	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,755.00000	1,860	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		62.00000	0,053	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,708.00000	2,820	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		15.00000	0,013	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,698.00000	3,811	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		5.00000	0,004	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		32.00000	0,035	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,389.00000	8,278	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		59.00000	0,063	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,416.00000	6,306	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		106.00000	0,113	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,463.00000	4,356	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		213.00000	0,230	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,570.00000	2,473	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		543.00000	0,588	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		900.00000	0,831	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		966.00000	1,041	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	13/12/2010	Foreign Exchange Future	7.35	Put		323.00000	0,284	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,711.00000	1,815	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		68.00000	0,058	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,659.00000	2,771	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		16.00000	0,014	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,648.00000	3,761	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		5.00000	0,004	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		48.00000	0,052	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,105.00000	6,995	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		85.00000	0,091	30.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,142.00000	5,034	30.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		163.00000	0,174	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,220.00000	3,117	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		378.00000	0,408	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,435.00000	1,351	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,943.00000	5,057	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.57920	12.52310		18.74	6,289,600.00	500	34,047.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,377.00000	9,321	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	51.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,377.00000	7,321	51.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		1.00000	0,001	47.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,378.00000	5,322	47.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		3.00000	0,005	38.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,380.00000	3,326	38.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		694.00000	0,749	22.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		71.00000	0,070	22.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,634.00000	1,691	29.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		11.00000	0,012	29.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,625.00000	2,681	35.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2.00000	0,002	35.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,077.00000	9,021	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		1.00000	0,001	46.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,078.00000	5,022	46.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		961.00000	1,018	24.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		38.00000	0,039	24.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,924.00000	2,980	37.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		1.00000	0,001	37.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		8,877.00000	8,821	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	51.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		6,877.00000	6,821	51.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		1.00000	0,002	45.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		4,878.00000	4,823	45.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		6.00000	0,008	36.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		2,883.00000	2,829	36.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		314.00000	0,359	19.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		191.00000	0,180	19.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		1,149.00000	1,207	26.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		26.00000	0,028	26.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		2,128.00000	2,184	33.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		5.00000	0,005	33.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		3,123.00000	3,180	37.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,001	37.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,727.00000	8,671	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	51.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,727.00000	6,671	51.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		1.00000	0,002	44.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,728.00000	4,673	44.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		7.00000	0,009	35.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,734.00000	2,680	35.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		416.00000	0,465	20.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		143.00000	0,136	20.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,293.00000	1,351	27.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		20.00000	0,022	27.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,276.00000	2,333	33.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		3.00000	0,004	33.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,273.00000	3,329	37.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	37.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,627.00000	8,571	51.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	51.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,627.00000	6,571	51.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		1.00000	0,002	43.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,628.00000	4,573	43.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		491.00000	0,542	21.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		118.00000	0,113	21.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,390.00000	1,447	28.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		17.00000	0,018	28.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,376.00000	2,432	34.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		3.00000	0,003	34.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,373.00000	3,429	37.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	37.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,477.00000	8,421	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,001	50.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,477.00000	6,422	50.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		1.00000	0,002	43.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,478.00000	4,423	43.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		610.00000	0,664	22.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		87.00000	0,085	22.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,536.00000	1,593	29.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		13.00000	0,014	29.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,525.00000	2,581	35.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2.00000	0,002	35.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,523.00000	3,579	37.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	37.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,527.00000	8,471	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,001	51.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,527.00000	6,472	51.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		1.00000	0,002	43.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,528.00000	4,473	43.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		569.00000	0,622	21.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		96.00000	0,093	21.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,487.00000	1,545	28.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		14.00000	0,016	28.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,475.00000	2,532	34.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2.00000	0,003	34.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,473.00000	3,529	37.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	37.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		8,927.00000	8,871	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	51.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		6,927.00000	6,871	51.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		1.00000	0,002	45.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		4,928.00000	4,873	45.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		5.00000	0,007	36.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		2,932.00000	2,878	36.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		283.00000	0,326	19.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		210.00000	0,197	19.62	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	11.45	Call		1,101.00000	1,159	25.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		28.00000	0,030	25.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		2,078.00000	2,135	32.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		5.00000	0,006	32.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		3,073.00000	3,130	37.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,001	37.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,027.00000	8,971	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	51.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,027.00000	6,971	51.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		1.00000	0,001	45.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,028.00000	4,972	45.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		5.00000	0,006	36.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,032.00000	2,977	36.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		233.00000	0,264	19.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		260.00000	0,235	19.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		1,007.00000	1,065	24.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		34.00000	0,036	24.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,979.00000	2,036	32.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		6.00000	0,007	32.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,974.00000	3,030	37.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		1.00000	0,001	37.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,277.00000	9,221	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	51.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,277.00000	7,221	51.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		1.00000	0,001	46.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,278.00000	5,222	46.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		781.00000	0,836	23.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		58.00000	0,057	23.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,732.00000	1,789	30.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		9.00000	0,010	30.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,327.00000	9,271	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		1.00000	0,001	47.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,328.00000	5,272	47.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		4.00000	0,005	37.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,331.00000	3,276	37.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		737.00000	0,792	23.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		64.00000	0,063	23.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,674.00000	2,731	35.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		1.00000	0,002	35.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,227.00000	9,171	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	51.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,227.00000	7,171	51.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		1.00000	0,001	46.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,228.00000	5,172	46.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		4.00000	0,005	37.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,231.00000	3,176	37.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		825.00000	0,881	23.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		52.00000	0,052	23.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,782.00000	1,839	31.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		9.00000	0,010	31.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,774.00000	2,830	36.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		1.00000	0,001	36.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,177.00000	9,121	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	51.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,177.00000	7,121	51.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		1.00000	0,001	46.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,178.00000	5,122	46.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		4.00000	0,006	37.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,181.00000	3,127	37.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		870.00000	0,926	24.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		47.00000	0,047	24.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,831.00000	1,888	31.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		8.00000	0,009	31.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,824.00000	2,880	36.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		1.00000	0,001	36.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,127.00000	9,071	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	51.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,127.00000	7,071	51.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		1.00000	0,001	46.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,128.00000	5,072	46.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		4.00000	0,006	37.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,131.00000	3,077	37.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		197.00000	0,218	19.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		324.00000	0,289	19.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		915.00000	0,972	24.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		42.00000	0,043	24.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,880.00000	1,937	31.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		7.00000	0,008	31.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,874.00000	2,930	36.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		1.00000	0,001	36.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		8,977.00000	8,921	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	51.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		6,977.00000	6,921	51.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		1.00000	0,001	45.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		4,978.00000	4,922	45.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		5.00000	0,007	36.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		2,982.00000	2,928	36.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		253.00000	0,295	19.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		230.00000	0,216	19.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		1,054.00000	1,112	25.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		31.00000	0,033	25.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		2,029.00000	2,085	32.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		6.00000	0,006	32.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		3,024.00000	3,080	37.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1.00000	0,001	37.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		8,777.00000	8,721	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	51.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		6,777.00000	6,721	51.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		6.00000	0,008	35.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		2,783.00000	2,729	35.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		381.00000	0,429	20.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		158.00000	0,150	20.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		2,227.00000	2,283	33.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		4.00000	0,004	33.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		3,223.00000	3,279	37.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	37.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		8,827.00000	8,771	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	51.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		6,827.00000	6,771	51.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		1.00000	0,002	44.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		4,828.00000	4,773	44.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		1,197.00000	1,254	26.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		24.00000	0,025	26.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		2,177.00000	2,234	33.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		4.00000	0,005	33.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	51.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		8,677.00000	8,621	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	51.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,677.00000	6,621	51.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		1.00000	0,002	44.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,678.00000	4,623	44.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		453.00000	0,503	21.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		130.00000	0,124	21.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,341.00000	1,399	27.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		18.00000	0,020	27.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,326.00000	2,382	34.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		3.00000	0,003	34.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,323.00000	3,379	37.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	37.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,577.00000	8,521	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	51.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,577.00000	6,521	51.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		1.00000	0,002	43.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,578.00000	4,523	43.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,438.00000	1,496	28.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		15.00000	0,017	28.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,425.00000	2,482	34.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2.00000	0,003	34.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		49.00000	0,057	25.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,076.00000	1,028	25.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		56.00000	0,065	24.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		983.00000	0,936	24.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		65.00000	0,075	23.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		892.00000	0,846	23.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		75.00000	0,086	23.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		802.00000	0,757	23.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		103.00000	0,115	21.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		630.00000	0,586	21.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		141.00000	0,158	20.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		468.00000	0,429	20.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		167.00000	0,185	19.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		394.00000	0,356	19.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		88.00000	0,099	22.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		715.00000	0,670	22.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		120.00000	0,135	21.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		547.00000	0,506	21.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		181.00000	0,201	19.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		358.00000	0,322	19.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		214.00000	0,236	18.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		291.00000	0,257	18.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		111.00000	0,125	21.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		588.00000	0,546	21.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		130.00000	0,146	20.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		507.00000	0,467	20.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		53.00000	0,061	25.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,030.00000	0,982	25.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		60.00000	0,070	24.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		937.00000	0,891	24.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		70.00000	0,080	23.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		847.00000	0,801	23.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		81.00000	0,092	22.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		758.00000	0,713	22.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		95.00000	0,107	22.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		672.00000	0,628	22.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	51.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,077.00000	7,021	51.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		1.00000	0,001	48.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,578.00000	5,522	48.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		2.00000	0,002	41.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,079.00000	4,023	41.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		529.00000	0,582	21.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		106.00000	0,103	21.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,930.00000	1,987	32.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		7.00000	0,008	32.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,423.00000	3,479	37.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	37.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,923.00000	4,979	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	51.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,327.00000	7,271	51.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		1.00000	0,001	49.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		5,828.00000	5,772	49.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		2.00000	0,002	42.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,329.00000	4,273	42.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		6.00000	0,008	35.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		2,833.00000	2,779	35.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		347.00000	0,393	20.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		174.00000	0,164	20.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,683.00000	1,740	30.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		10.00000	0,011	30.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		3,173.00000	3,230	37.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,001	37.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,673.00000	4,729	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	51.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		7,777.00000	7,721	51.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		1.00000	0,001	50.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,278.00000	6,222	50.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		1.00000	0,002	44.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		4,778.00000	4,723	44.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		4.00000	0,005	37.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,281.00000	3,226	37.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		153.00000	0,171	20.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		430.00000	0,392	20.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		1,245.00000	1,302	26.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		22.00000	0,023	26.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,724.00000	2,781	36.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		1.00000	0,002	36.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		4,223.00000	4,279	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		46.00000	0,054	25.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,123.00000	1,075	25.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		38.00000	0,044	26.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,265.00000	1,215	26.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		43.00000	0,050	26.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,170.00000	1,121	26.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		40.00000	0,047	26.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,217.00000	1,168	26.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		35.00000	0,042	27.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,312.00000	1,263	27.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		8.00000	0,011	34.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,535.00000	2,482	34.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		9.00000	0,012	34.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,436.00000	2,383	34.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		29.00000	0,035	28.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,456.00000	1,406	28.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		33.00000	0,040	27.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,360.00000	1,311	27.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		7.00000	0,010	35.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,634.00000	2,581	35.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		12.00000	0,016	33.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,239.00000	2,187	33.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		14.00000	0,018	32.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,141.00000	2,089	32.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		15.00000	0,020	32.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,042.00000	1,991	32.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		17.00000	0,022	31.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		1,944.00000	1,893	31.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		19.00000	0,024	30.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		1,846.00000	1,795	30.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		21.00000	0,026	30.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,748.00000	1,697	30.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		23.00000	0,029	29.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,650.00000	1,600	29.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		26.00000	0,032	28.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,553.00000	1,503	28.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		28.00000	0,034	28.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,505.00000	1,455	28.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		31.00000	0,037	27.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,408.00000	1,358	27.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		18.00000	0,023	31.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		1,895.00000	1,844	31.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		20.00000	0,025	30.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		1,797.00000	1,746	30.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		22.00000	0,027	29.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,699.00000	1,648	29.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		25.00000	0,030	29.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,602.00000	1,551	29.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		5.00000	0,006	36.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,082.00000	3,027	36.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		7.00000	0,009	35.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,684.00000	2,630	35.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		8.00000	0,010	34.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,585.00000	2,531	34.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		9.00000	0,012	34.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,486.00000	2,433	34.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		10.00000	0,013	33.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,387.00000	2,334	33.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		11.00000	0,015	33.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,288.00000	2,236	33.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		13.00000	0,017	33.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,190.00000	2,138	33.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		14.00000	0,019	32.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,091.00000	2,040	32.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		16.00000	0,021	31.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		1,993.00000	1,942	31.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		11.00000	0,014	33.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,338.00000	2,285	33.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	51.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		7,877.00000	7,821	51.56	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	18.40	Call		1.00000	0,001	49.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		5,878.00000	5,822	49.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		2.00000	0,003	40.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		3,879.00000	3,824	40.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		4,123.00000	4,179	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		1.00000	0,001	49.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		5,778.00000	5,722	49.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		2.00000	0,003	39.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		3,779.00000	3,724	39.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	51.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		7,827.00000	7,771	51.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		2.00000	0,003	40.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		3,829.00000	3,774	40.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		4,173.00000	4,229	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	51.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,027.00000	7,971	51.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		1.00000	0,001	50.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,028.00000	5,972	50.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		2.00000	0,003	40.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,029.00000	3,974	40.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,973.00000	4,029	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	51.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,077.00000	8,021	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		1.00000	0,001	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,078.00000	6,022	50.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,923.00000	3,979	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,127.00000	8,071	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		1.00000	0,001	50.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,128.00000	6,072	50.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		2.00000	0,002	41.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,129.00000	4,073	41.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,873.00000	3,929	37.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	37.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,177.00000	8,121	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		1.00000	0,001	50.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,178.00000	6,122	50.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		2.00000	0,002	41.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,179.00000	4,123	41.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,823.00000	3,879	37.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	37.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,377.00000	8,321	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		1.00000	0,001	50.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,378.00000	6,322	50.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		2.00000	0,002	42.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,379.00000	4,323	42.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,623.00000	3,679	37.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	37.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,327.00000	8,271	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		1.00000	0,001	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,328.00000	6,272	50.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,673.00000	3,729	37.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	37.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,427.00000	8,371	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,001	50.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,427.00000	6,372	50.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		2.00000	0,002	42.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,429.00000	4,373	42.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		652.00000	0,706	22.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		79.00000	0,077	22.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,585.00000	1,642	29.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		12.00000	0,013	29.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,575.00000	2,631	35.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2.00000	0,002	35.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,573.00000	3,629	37.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	51.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,627.00000	7,571	51.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		1.00000	0,001	48.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,628.00000	5,572	48.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		3.00000	0,004	39.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,630.00000	3,575	39.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,373.00000	4,429	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,773.00000	3,829	37.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	37.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,773.00000	4,829	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,723.00000	3,779	37.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	37.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,723.00000	4,779	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,873.00000	4,929	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	51.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,427.00000	7,371	51.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		1.00000	0,001	47.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,428.00000	5,372	47.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		3.00000	0,004	38.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,430.00000	3,375	38.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,573.00000	4,629	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	37.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	51.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,677.00000	7,621	51.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		1.00000	0,001	48.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,678.00000	5,622	48.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		3.00000	0,003	39.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,680.00000	3,624	39.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,323.00000	4,379	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	51.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		7,927.00000	7,871	51.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		1.00000	0,001	50.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		5,928.00000	5,872	50.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		2.00000	0,003	40.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		3,929.00000	3,874	40.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		4,073.00000	4,129	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,623.00000	4,679	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	51.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,477.00000	7,421	51.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		1.00000	0,001	47.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,478.00000	5,422	47.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		3.00000	0,004	38.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,480.00000	3,425	38.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,523.00000	4,579	37.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	51.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,727.00000	7,671	51.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		1.00000	0,001	49.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,728.00000	5,672	49.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		2.00000	0,003	39.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,729.00000	3,674	39.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,273.00000	4,329	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	51.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		7,977.00000	7,921	51.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		1.00000	0,001	50.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		5,978.00000	5,922	50.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		2.00000	0,003	40.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		3,979.00000	3,924	40.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		4,023.00000	4,079	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,227.00000	8,171	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		1.00000	0,001	50.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,228.00000	6,172	50.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		2.00000	0,002	41.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,229.00000	4,173	41.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.79380	12.73590		17.78	0.00	0	1,843.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	34.03	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	22.00	Put		9,266.00000	9,208	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		7.00000	0,008	32.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,271.00000	7,214	32.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		17.00000	0,018	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,281.00000	5,224	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		47.00000	0,049	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,311.00000	3,255	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		186.00000	0,198	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,450.00000	1,404	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		408.00000	0,433	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		672.00000	0,639	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		920.00000	0,965	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		184.00000	0,171	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,792.00000	1,847	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		56.00000	0,053	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,758.00000	2,816	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		22.00000	0,022	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,416.00000	9,358	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		7.00000	0,007	33.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,421.00000	7,363	33.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		16.00000	0,017	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,430.00000	5,373	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		43.00000	0,045	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,457.00000	3,401	25.41	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	15/03/2010	Foreign Exchange Future	14.15	Call		166.00000	0,177	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,580.00000	1,533	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		362.00000	0,384	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		776.00000	0,740	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		821.00000	0,863	16.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		235.00000	0,219	16.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,650.00000	1,706	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		64.00000	0,062	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,611.00000	2,669	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		25.00000	0,025	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,366.00000	9,308	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		7.00000	0,007	32.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,371.00000	7,313	32.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		16.00000	0,017	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,380.00000	5,323	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		44.00000	0,046	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,408.00000	3,352	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		172.00000	0,183	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,536.00000	1,489	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		377.00000	0,399	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		741.00000	0,705	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		853.00000	0,896	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		217.00000	0,202	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,697.00000	1,753	19.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		61.00000	0,059	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,660.00000	2,718	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		24.00000	0,024	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,595.00000	3,653	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		9.00000	0,009	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,767.00000	8,709	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		9.00000	0,010	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,773.00000	6,716	32.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		3.00000	0,004	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,617.00000	8,560	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		10.00000	0,010	31.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,624.00000	6,566	31.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		22.00000	0,024	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,636.00000	4,580	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		71.00000	0,076	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,685.00000	2,632	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		308.00000	0,327	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		922.00000	0,883	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		700.00000	0,738	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		314.00000	0,294	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,464.00000	1,519	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		78.00000	0,075	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,416.00000	2,473	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		30.00000	0,029	22.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,398.00000	3,455	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		12.00000	0,011	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,468.00000	8,410	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		10.00000	0,011	31.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,474.00000	6,417	31.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		24.00000	0,025	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,488.00000	4,431	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		79.00000	0,084	23.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,543.00000	2,490	23.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		347.00000	0,369	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		811.00000	0,775	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		789.00000	0,830	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		253.00000	0,236	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,603.00000	1,659	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		67.00000	0,065	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,563.00000	2,620	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		27.00000	0,026	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,546.00000	3,603	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		10.00000	0,009	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		4.00000	0,004	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,518.00000	8,460	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		10.00000	0,011	31.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,524.00000	6,467	31.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		23.00000	0,025	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	15/03/2010	Foreign Exchange Future	17.25	Put		4,537.00000	4,481	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		76.00000	0,081	23.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,590.00000	2,537	23.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		334.00000	0,354	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		848.00000	0,810	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		759.00000	0,799	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		273.00000	0,255	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,557.00000	1,612	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		71.00000	0,068	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,514.00000	2,571	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		28.00000	0,027	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,496.00000	3,554	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		10.00000	0,010	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		3.00000	0,004	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,667.00000	8,610	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		9.00000	0,010	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,673.00000	6,616	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		22.00000	0,023	28.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,686.00000	4,629	28.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		69.00000	0,073	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,733.00000	2,679	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		296.00000	0,314	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		960.00000	0,920	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		672.00000	0,709	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		336.00000	0,315	17.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,418.00000	1,473	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		82.00000	0,079	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,368.00000	2,425	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		32.00000	0,031	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,348.00000	3,406	26.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		12.00000	0,012	26.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		8,917.00000	8,859	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		8.00000	0,009	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		6,922.00000	6,865	32.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		2.00000	0,003	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,066.00000	9,009	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		8.00000	0,008	32.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,072.00000	7,014	32.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,316.00000	9,258	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		7.00000	0,008	32.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,321.00000	7,264	32.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		17.00000	0,017	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,331.00000	5,273	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		45.00000	0,048	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,359.00000	3,304	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		392.00000	0,416	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		706.00000	0,672	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		886.00000	0,930	16.72	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	12.05	Put		200.00000	0,186	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,744.00000	1,800	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		58.00000	0,056	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,709.00000	2,766	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		23.00000	0,022	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,216.00000	9,158	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		7.00000	0,008	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,221.00000	7,164	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		2.00000	0,002	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,166.00000	9,108	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		8.00000	0,008	32.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,172.00000	7,114	32.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		2.00000	0,003	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,116.00000	9,059	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		8.00000	0,008	32.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,122.00000	7,064	32.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		3.00000	0,003	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,017.00000	8,959	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		8.00000	0,009	32.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,022.00000	6,965	32.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		8,867.00000	8,809	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		9.00000	0,009	32.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		6,873.00000	6,815	32.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		8,817.00000	8,759	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		9.00000	0,009	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		6,823.00000	6,765	32.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		3.00000	0,003	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,717.00000	8,659	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		9.00000	0,010	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,723.00000	6,666	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		21.00000	0,022	28.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,735.00000	4,678	28.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		66.00000	0,071	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,780.00000	2,727	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		284.00000	0,302	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		998.00000	0,958	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		645.00000	0,681	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		359.00000	0,337	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,372.00000	1,427	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		86.00000	0,083	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,319.00000	2,376	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		33.00000	0,032	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,299.00000	3,356	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		13.00000	0,012	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		4.00000	0,004	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,568.00000	8,510	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		10.00000	0,010	31.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,574.00000	6,516	31.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		23.00000	0,024	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,587.00000	4,530	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		39.00000	0,041	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,603.00000	3,547	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		74.00000	0,078	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,638.00000	2,584	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		149.00000	0,158	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,713.00000	1,664	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		320.00000	0,340	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		884.00000	0,846	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		729.00000	0,768	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		293.00000	0,274	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,510.00000	1,566	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		74.00000	0,072	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,465.00000	2,522	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		29.00000	0,028	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,447.00000	3,505	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		11.00000	0,011	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		179.00000	0,190	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,493.00000	1,446	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		18.00000	0,019	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,182.00000	5,125	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		28.00000	0,029	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,192.00000	4,135	26.94	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	15/03/2010	Foreign Exchange Future	15.90	Call		50.00000	0,052	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,214.00000	3,158	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		97.00000	0,104	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,261.00000	2,210	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		200.00000	0,213	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,364.00000	1,319	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		443.00000	0,469	18.02	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		607.00000	0,575	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		991.00000	1,037	16.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		155.00000	0,143	16.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,886.00000	1,942	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		50.00000	0,048	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,856.00000	2,914	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		20.00000	0,020	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		20.00000	0,021	28.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		4,934.00000	4,877	28.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		32.00000	0,033	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		3,946.00000	3,889	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		58.00000	0,062	24.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		2,972.00000	2,918	24.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		116.00000	0,124	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,030.00000	1,980	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		243.00000	0,258	19.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,157.00000	1,114	19.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		545.00000	0,578	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		459.00000	0,434	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,192.00000	1,246	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		106.00000	0,102	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		2,126.00000	2,182	21.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		40.00000	0,038	21.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3,102.00000	3,159	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		16.00000	0,015	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		19.00000	0,020	28.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,033.00000	4,976	28.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		30.00000	0,032	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,044.00000	3,988	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		55.00000	0,058	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,069.00000	3,014	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		109.00000	0,115	22.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,123.00000	2,071	22.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		225.00000	0,239	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,239.00000	1,195	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		500.00000	0,531	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		514.00000	0,487	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1,103.00000	1,157	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		117.00000	0,113	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		2,030.00000	2,086	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		44.00000	0,042	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		3,004.00000	3,061	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		18.00000	0,017	25.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		20.00000	0,021	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		4,834.00000	4,777	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		34.00000	0,035	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		3,848.00000	3,791	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		62.00000	0,066	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		2,876.00000	2,822	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		125.00000	0,133	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		1,939.00000	1,889	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		263.00000	0,279	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,077.00000	1,035	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		593.00000	0,628	17.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		407.00000	0,384	17.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,281.00000	1,336	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		95.00000	0,092	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,222.00000	2,279	21.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		36.00000	0,035	21.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3,200.00000	3,258	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		14.00000	0,014	26.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		18.00000	0,019	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,132.00000	5,075	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		29.00000	0,030	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,143.00000	4,086	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		51.00000	0,054	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,165.00000	3,110	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		101.00000	0,108	22.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,215.00000	2,164	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		208.00000	0,221	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,322.00000	1,277	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		461.00000	0,488	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		575.00000	0,544	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1,027.00000	1,074	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		141.00000	0,130	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,934.00000	1,990	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		48.00000	0,046	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,905.00000	2,963	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		19.00000	0,019	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		17.00000	0,018	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,231.00000	5,174	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		27.00000	0,029	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,241.00000	4,185	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		48.00000	0,051	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,262.00000	3,207	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		94.00000	0,100	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,308.00000	2,256	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		193.00000	0,205	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,407.00000	1,361	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		425.00000	0,451	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		639.00000	0,607	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		955.00000	1,001	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		169.00000	0,157	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,839.00000	1,895	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		53.00000	0,051	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,807.00000	2,865	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		21.00000	0,021	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		18.00000	0,019	28.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,082.00000	5,025	28.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		29.00000	0,031	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,093.00000	4,037	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		53.00000	0,056	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,117.00000	3,062	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		105.00000	0,112	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,169.00000	2,118	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		216.00000	0,230	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,280.00000	1,236	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		480.00000	0,508	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		544.00000	0,514	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1,065.00000	1,113	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		129.00000	0,119	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,982.00000	2,038	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		46.00000	0,044	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,955.00000	3,012	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		19.00000	0,018	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		19.00000	0,020	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		4,983.00000	4,926	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		31.00000	0,033	26.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		3,995.00000	3,939	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		56.00000	0,060	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,020.00000	2,966	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		112.00000	0,119	22.45	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,076.00000	2,025	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		234.00000	0,248	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,198.00000	1,154	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		522.00000	0,554	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		486.00000	0,460	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1,147.00000	1,201	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		111.00000	0,107	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		2,078.00000	2,134	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		42.00000	0,040	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		3,053.00000	3,110	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		17.00000	0,016	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		20.00000	0,021	28.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		4,884.00000	4,827	28.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		33.00000	0,034	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		3,897.00000	3,840	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		60.00000	0,064	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		2,924.00000	2,870	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		120.00000	0,128	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		1,984.00000	1,934	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		253.00000	0,269	19.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,117.00000	1,075	19.74	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	15/03/2010	Foreign Exchange Future	12.60	Call		569.00000	0,602	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		433.00000	0,408	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,236.00000	1,291	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		100.00000	0,097	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2,174.00000	2,231	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		38.00000	0,037	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3,151.00000	3,209	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		15.00000	0,015	25.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		21.00000	0,022	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,785.00000	4,728	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		35.00000	0,036	26.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,799.00000	3,742	26.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		64.00000	0,068	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		2,828.00000	2,774	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		129.00000	0,137	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		1,893.00000	1,843	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		619.00000	0,654	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		383.00000	0,360	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,327.00000	1,381	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		91.00000	0,087	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,271.00000	2,328	21.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		35.00000	0,034	21.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,250.00000	3,307	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		14.00000	0,013	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		273.00000	0,290	19.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,037.00000	0,996	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		6.00000	0,006	33.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		7,870.00000	7,812	33.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		13.00000	0,014	30.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		5,877.00000	5,820	30.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4,140.00000	4,198	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		6.00000	0,006	33.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,770.00000	7,712	33.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		14.00000	0,015	30.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,778.00000	5,721	30.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,239.00000	4,297	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		6.00000	0,006	33.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		7,820.00000	7,762	33.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		14.00000	0,014	30.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		5,828.00000	5,770	30.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4,190.00000	4,247	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,003	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		5.00000	0,006	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,069.00000	8,012	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		13.00000	0,013	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,077.00000	6,019	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,942.00000	4,000	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		6.00000	0,006	28.81	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	20.90	Call		5.00000	0,005	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,169.00000	8,111	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		12.00000	0,013	31.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,176.00000	6,119	31.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,843.00000	3,901	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		7.00000	0,007	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		5.00000	0,005	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,119.00000	8,061	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		12.00000	0,013	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,126.00000	6,069	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,893.00000	3,950	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		7.00000	0,006	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		5.00000	0,005	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,219.00000	8,161	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		12.00000	0,012	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,226.00000	6,168	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,793.00000	3,851	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		7.00000	0,007	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		4.00000	0,004	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,368.00000	8,310	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		11.00000	0,011	31.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,375.00000	6,317	31.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		25.00000	0,026	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,389.00000	4,332	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		85.00000	0,090	23.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,449.00000	2,396	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,645.00000	3,702	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		9.00000	0,008	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		4.00000	0,004	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,418.00000	8,360	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		11.00000	0,011	31.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,425.00000	6,367	31.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		25.00000	0,026	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,439.00000	4,382	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		82.00000	0,087	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,496.00000	2,443	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		4.00000	0,005	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,318.00000	8,261	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		11.00000	0,012	31.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,325.00000	6,268	31.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		26.00000	0,027	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,340.00000	4,283	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		88.00000	0,093	23.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,402.00000	2,349	23.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,694.00000	3,752	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		8.00000	0,008	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		6.00000	0,007	33.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,620.00000	7,563	33.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		15.00000	0,016	30.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,629.00000	5,572	30.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		38.00000	0,040	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,652.00000	3,596	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		144.00000	0,153	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,758.00000	1,709	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,388.00000	4,446	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,002	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,787.00000	4,845	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,744.00000	3,802	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		8.00000	0,008	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,737.00000	4,795	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,887.00000	4,944	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,687.00000	4,745	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		6.00000	0,006	33.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		7,920.00000	7,862	33.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		13.00000	0,014	30.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		5,927.00000	5,870	30.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		4,091.00000	4,148	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		5.00000	0,004	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,587.00000	4,645	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		7.00000	0,007	33.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,471.00000	7,413	33.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		16.00000	0,016	29.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,480.00000	5,422	29.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		41.00000	0,044	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,505.00000	3,450	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		160.00000	0,170	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,624.00000	1,576	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,538.00000	4,595	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,001	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		6.00000	0,006	33.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,720.00000	7,662	33.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		14.00000	0,015	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,728.00000	5,671	30.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		36.00000	0,038	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,750.00000	3,694	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		134.00000	0,142	21.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		1,848.00000	1,798	21.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,289.00000	4,347	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		6.00000	0,006	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		7,970.00000	7,912	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		13.00000	0,014	30.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		5,977.00000	5,920	30.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		4,041.00000	4,099	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		5.00000	0,005	28.81	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	20.40	Call		6.00000	0,007	33.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,670.00000	7,613	33.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		15.00000	0,015	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,679.00000	5,621	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		37.00000	0,039	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,701.00000	3,645	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		139.00000	0,147	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,803.00000	1,753	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,339.00000	4,396	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,002	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		5.00000	0,006	33.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,019.00000	7,962	33.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		13.00000	0,013	30.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,027.00000	5,969	30.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,992.00000	4,049	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		6.00000	0,005	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			13.00840	12.94920		18.11	0.00	0	852.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		9.00000	0,010	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,110.00000	9,052	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		23.00000	0,024	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,124.00000	7,066	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		8.00000	0,009	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,409.00000	9,351	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		21.00000	0,022	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,422.00000	7,364	28.25	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	21.85	Call		11.00000	0,012	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		8,912.00000	8,854	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		24.00000	0,025	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		6,925.00000	6,867	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		54.00000	0,058	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		4,955.00000	4,900	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		150.00000	0,161	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,051.00000	3,003	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		12.00000	0,013	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,763.00000	8,705	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		25.00000	0,026	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,776.00000	6,718	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		59.00000	0,063	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		4,810.00000	4,755	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		162.00000	0,174	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		2,913.00000	2,866	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		12.00000	0,013	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,663.00000	8,605	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		26.00000	0,027	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,677.00000	6,619	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		482.00000	0,511	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,133.00000	1,103	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		853.00000	0,897	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		504.00000	0,489	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,405.00000	2,464	18.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		56.00000	0,056	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,380.00000	3,439	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		31.00000	0,031	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		14.00000	0,015	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,465.00000	8,407	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		27.00000	0,028	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,478.00000	6,420	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		13.00000	0,015	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,514.00000	8,457	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		27.00000	0,028	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,528.00000	6,470	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		931.00000	0,977	17.29	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		432.00000	0,419	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,631.00000	1,686	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		132.00000	0,128	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,550.00000	2,610	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		51.00000	0,052	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,527.00000	3,586	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		28.00000	0,028	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		10.00000	0,011	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		8,961.00000	8,903	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		53.00000	0,057	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,004.00000	4,949	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		146.00000	0,157	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,097.00000	3,049	23.26	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	22.10	Call		9.00000	0,010	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,160.00000	9,102	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		22.00000	0,023	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,173.00000	7,115	27.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		48.00000	0,051	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,199.00000	5,143	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		8.00000	0,009	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,309.00000	9,251	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		21.00000	0,023	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,322.00000	7,265	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1,045.00000	1,093	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		346.00000	0,335	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,801.00000	1,856	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		102.00000	0,098	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,745.00000	2,805	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		46.00000	0,047	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		8.00000	0,009	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,359.00000	9,301	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		21.00000	0,022	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,372.00000	7,314	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,758.00000	1,813	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		109.00000	0,105	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,696.00000	2,756	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		47.00000	0,048	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		9.00000	0,009	29.27	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	22.20	Put		9,260.00000	9,201	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		22.00000	0,023	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,273.00000	7,215	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		350.00000	0,372	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,601.00000	1,564	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		602.00000	0,636	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		853.00000	0,828	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1,075.00000	1,124	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		326.00000	0,316	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,844.00000	1,899	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		95.00000	0,091	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,794.00000	2,853	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		45.00000	0,045	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		9.00000	0,010	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,210.00000	9,152	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		46.00000	0,050	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,247.00000	5,192	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		129.00000	0,139	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,330.00000	3,281	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		10.00000	0,011	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,061.00000	9,003	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		23.00000	0,024	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,074.00000	7,016	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		10.00000	0,011	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,011.00000	8,953	29.27	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	19.95	Call		23.00000	0,024	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,024.00000	6,966	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		52.00000	0,055	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,053.00000	4,997	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		143.00000	0,153	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,144.00000	3,095	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		11.00000	0,012	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		8,862.00000	8,804	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		24.00000	0,025	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		6,875.00000	6,817	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		56.00000	0,060	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		4,907.00000	4,852	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		154.00000	0,165	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,005.00000	2,957	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,349.00000	1,404	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		200.00000	0,196	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2,211.00000	2,270	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		62.00000	0,062	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3,184.00000	3,244	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		35.00000	0,036	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		11.00000	0,012	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		8,812.00000	8,754	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		24.00000	0,026	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		6,825.00000	6,768	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		12.00000	0,013	29.27	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	21.65	Put		8,713.00000	8,655	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		25.00000	0,026	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,726.00000	6,668	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		469.00000	0,497	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,170.00000	1,139	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,467.00000	1,522	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		168.00000	0,164	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,356.00000	2,415	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		57.00000	0,057	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		13.00000	0,014	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,614.00000	8,556	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		26.00000	0,027	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,627.00000	6,569	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		49.00000	0,052	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,150.00000	5,094	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		83.00000	0,090	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,184.00000	4,132	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		136.00000	0,146	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,237.00000	3,188	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		229.00000	0,245	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,330.00000	2,287	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		495.00000	0,525	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,096.00000	1,067	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		879.00000	0,923	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		480.00000	0,465	17.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,548.00000	1,603	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		149.00000	0,145	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,453.00000	2,512	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		54.00000	0,054	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,429.00000	3,488	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		30.00000	0,030	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		341.00000	0,362	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,642.00000	1,604	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		37.00000	0,039	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,688.00000	5,631	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		103.00000	0,112	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,754.00000	3,704	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		171.00000	0,183	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		2,822.00000	2,775	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1,137.00000	1,187	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		288.00000	0,279	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,932.00000	1,987	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		83.00000	0,079	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		39.00000	0,041	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,590.00000	5,533	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		674.00000	0,711	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		725.00000	0,703	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,202.00000	1,253	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		253.00000	0,245	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		2,021.00000	2,077	17.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		72.00000	0,069	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,990.00000	3,049	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		41.00000	0,041	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		45.00000	0,048	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,296.00000	5,240	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		77.00000	0,083	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,328.00000	4,275	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		126.00000	0,135	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,377.00000	3,327	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		211.00000	0,226	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,462.00000	2,418	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		456.00000	0,484	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,207.00000	1,176	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		805.00000	0,847	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		556.00000	0,539	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,427.00000	1,482	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		178.00000	0,174	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,308.00000	2,367	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		59.00000	0,059	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,282.00000	3,341	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		33.00000	0,033	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,311.00000	1,365	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		212.00000	0,207	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		2,163.00000	2,221	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		64.00000	0,063	17.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3,136.00000	3,195	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		37.00000	0,037	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		60.00000	0,065	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,761.00000	4,707	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		101.00000	0,109	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		3,802.00000	3,751	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		619.00000	0,654	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		820.00000	0,796	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1,106.00000	1,155	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		307.00000	0,297	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,843.00000	2,902	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		44.00000	0,044	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		38.00000	0,040	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,639.00000	5,582	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		106.00000	0,114	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,707.00000	3,656	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		175.00000	0,188	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,776.00000	2,730	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		378.00000	0,402	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,479.00000	1,444	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		655.00000	0,692	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		756.00000	0,734	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,169.00000	1,220	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		270.00000	0,262	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,977.00000	2,032	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		78.00000	0,074	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,941.00000	3,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		42.00000	0,042	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		40.00000	0,042	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,541.00000	5,484	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		67.00000	0,072	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,568.00000	4,514	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		111.00000	0,120	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,612.00000	3,562	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		185.00000	0,198	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,686.00000	2,640	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		693.00000	0,732	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		694.00000	0,674	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,236.00000	1,290	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		237.00000	0,232	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		2,066.00000	2,125	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		67.00000	0,067	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		3,038.00000	3,098	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		39.00000	0,040	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		714.00000	0,754	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		665.00000	0,646	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,273.00000	1,327	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		224.00000	0,219	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		3,087.00000	3,146	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		38.00000	0,038	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	18.25	Call		44.00000	0,047	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,345.00000	5,289	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		75.00000	0,081	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,376.00000	4,323	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		123.00000	0,132	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,424.00000	3,374	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		206.00000	0,220	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,507.00000	2,462	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		781.00000	0,823	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		582.00000	0,565	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,388.00000	1,443	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		189.00000	0,185	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,259.00000	2,318	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		60.00000	0,060	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,233.00000	3,293	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		34.00000	0,035	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		444.00000	0,471	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,245.00000	1,213	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		50.00000	0,054	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,101.00000	5,046	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		85.00000	0,093	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,136.00000	4,085	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		139.00000	0,150	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,190.00000	3,142	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		236.00000	0,252	22.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,287.00000	2,244	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		523.00000	0,554	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,024.00000	0,996	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		57.00000	0,062	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		4,858.00000	4,804	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		96.00000	0,104	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		3,897.00000	3,846	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		158.00000	0,170	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		2,959.00000	2,912	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		266.00000	0,283	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,067.00000	2,025	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		585.00000	0,619	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		886.00000	0,861	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		64.00000	0,069	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,665.00000	4,611	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,715.00000	1,770	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		116.00000	0,112	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,648.00000	2,707	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		49.00000	0,049	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,625.00000	3,684	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		26.00000	0,026	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		69.00000	0,074	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,520.00000	4,466	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		114.00000	0,123	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,565.00000	3,515	23.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		316.00000	0,336	20.89	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,767.00000	1,728	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,673.00000	1,728	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		124.00000	0,120	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,599.00000	2,658	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		50.00000	0,050	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		109.00000	0,117	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,660.00000	3,609	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		180.00000	0,193	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,731.00000	2,685	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		301.00000	0,320	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		1,852.00000	1,812	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		509.00000	0,539	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,060.00000	1,031	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		905.00000	0,950	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		456.00000	0,442	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,589.00000	1,644	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		140.00000	0,136	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,502.00000	2,561	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		53.00000	0,053	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,478.00000	3,537	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		29.00000	0,029	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		23.00000	0,025	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		6,974.00000	6,917	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		41.00000	0,044	25.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,492.00000	5,436	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		90.00000	0,097	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,041.00000	3,989	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		190.00000	0,203	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,641.00000	2,595	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		410.00000	0,435	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,361.00000	1,327	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		959.00000	1,005	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		410.00000	0,397	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		2,115.00000	2,173	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		66.00000	0,065	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,576.00000	3,635	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		27.00000	0,027	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		5,052.00000	5,111	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	0,003	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		388.00000	0,412	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,439.00000	1,404	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		22.00000	0,023	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,223.00000	7,165	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		36.00000	0,038	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,737.00000	5,680	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		79.00000	0,085	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,280.00000	4,227	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		166.00000	0,179	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		2,867.00000	2,821	22.93	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	14.15	Call		359.00000	0,382	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,560.00000	1,524	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		829.00000	0,871	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		530.00000	0,513	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,888.00000	1,943	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		89.00000	0,085	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,331.00000	3,390	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		32.00000	0,032	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,804.00000	4,863	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		5.00000	0,005	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		20.00000	0,021	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,671.00000	7,613	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		30.00000	0,031	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,181.00000	6,123	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		62.00000	0,067	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,713.00000	4,659	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		132.00000	0,142	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,283.00000	3,234	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		286.00000	0,304	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		1,937.00000	1,896	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		637.00000	0,672	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		788.00000	0,764	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,507.00000	1,562	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		158.00000	0,154	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,892.00000	2,951	21.09	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	14/06/2010	Foreign Exchange Future	10.10	Put		43.00000	0,043	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,360.00000	4,419	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		11.00000	0,011	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		43.00000	0,046	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,394.00000	5,338	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		73.00000	0,079	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,424.00000	4,371	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		120.00000	0,129	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,471.00000	3,421	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		200.00000	0,214	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,551.00000	2,506	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		332.00000	0,353	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,683.00000	1,645	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		432.00000	0,458	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,283.00000	1,250	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		569.00000	0,602	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		920.00000	0,894	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		758.00000	0,799	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		609.00000	0,591	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1,016.00000	1,063	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		367.00000	0,355	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		368.00000	0,392	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,519.00000	1,484	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		42.00000	0,045	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,443.00000	5,387	25.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		71.00000	0,076	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,472.00000	4,418	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		117.00000	0,126	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,518.00000	3,468	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		195.00000	0,209	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,596.00000	2,551	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		421.00000	0,446	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,322.00000	1,288	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		553.00000	0,585	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		954.00000	0,927	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		736.00000	0,776	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		637.00000	0,618	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		987.00000	1,034	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		388.00000	0,376	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		399.00000	0,423	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,400.00000	1,365	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		65.00000	0,070	25.06	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,616.00000	4,562	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		538.00000	0,570	18.90	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		989.00000	0,962	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		324.00000	0,345	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,725.00000	1,687	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		19.00000	0,020	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		7,870.00000	7,812	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		34.00000	0,035	25.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		5,885.00000	5,827	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		94.00000	0,102	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		3,945.00000	3,894	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		260.00000	0,276	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,111.00000	2,068	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4,164.00000	4,223	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		15.00000	0,015	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		19.00000	0,020	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,770.00000	7,712	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		35.00000	0,037	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,786.00000	5,729	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		99.00000	0,107	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		3,850.00000	3,799	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		273.00000	0,290	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,024.00000	1,982	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,262.00000	4,320	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		13.00000	0,012	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		19.00000	0,020	28.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		7,820.00000	7,762	28.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		34.00000	0,036	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		5,835.00000	5,778	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,213.00000	4,272	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		14.00000	0,014	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		18.00000	0,019	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,069.00000	8,011	29.27	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	19.00	Call		31.00000	0,032	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,082.00000	6,024	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,969.00000	4,028	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,020	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		17.00000	0,018	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,168.00000	8,110	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		81.00000	0,088	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,232.00000	4,180	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		223.00000	0,239	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,374.00000	2,331	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,870.00000	3,930	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		21.00000	0,022	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		17.00000	0,019	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,118.00000	8,061	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		30.00000	0,031	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,131.00000	6,073	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,920.00000	3,979	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		21.00000	0,021	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		16.00000	0,018	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,217.00000	8,160	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		29.00000	0,030	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,230.00000	6,172	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		217.00000	0,232	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,418.00000	2,374	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,821.00000	3,881	24.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		22.00000	0,023	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		15.00000	0,016	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,366.00000	8,308	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		28.00000	0,029	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,379.00000	6,321	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,674.00000	3,733	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		25.00000	0,025	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		14.00000	0,016	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,415.00000	8,358	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		27.00000	0,029	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,428.00000	6,371	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		15.00000	0,017	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,316.00000	8,259	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		28.00000	0,030	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,329.00000	6,272	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,723.00000	3,782	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		24.00000	0,024	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		20.00000	0,021	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,621.00000	7,563	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		293.00000	0,312	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		1,894.00000	1,854	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,409.00000	4,468	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		10.00000	0,010	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,772.00000	3,831	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		23.00000	0,023	24.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,754.00000	4,813	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		5.00000	0,005	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,903.00000	4,962	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		4.00000	0,004	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,705.00000	4,764	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		6.00000	0,006	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		18.00000	0,020	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		7,919.00000	7,862	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		33.00000	0,034	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		5,934.00000	5,876	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		92.00000	0,099	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		3,993.00000	3,941	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		254.00000	0,270	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,155.00000	2,112	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		4,115.00000	4,174	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		16.00000	0,016	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		19.00000	0,021	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,720.00000	7,663	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		279.00000	0,297	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		1,980.00000	1,939	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,311.00000	4,369	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		12.00000	0,011	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,606.00000	4,665	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		7.00000	0,007	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		21.00000	0,022	28.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,472.00000	7,414	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,556.00000	4,615	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		7.00000	0,007	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		18.00000	0,020	29.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		7,969.00000	7,912	29.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		32.00000	0,034	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		5,983.00000	5,926	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		248.00000	0,264	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,199.00000	2,156	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		4,067.00000	4,125	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	0,017	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		13.00000	0,014	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,564.00000	8,506	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		26.00000	0,028	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,577.00000	6,520	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		18.00000	0,019	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,019.00000	7,961	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		31.00000	0,033	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,032.00000	5,975	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		88.00000	0,095	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,089.00000	4,037	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		242.00000	0,258	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,243.00000	2,200	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		4,018.00000	4,077	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,019	25.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		16.00000	0,017	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,267.00000	8,209	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		29.00000	0,030	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,280.00000	6,222	26.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.25420	11.16320		16.12	585,218.40	52	31,067.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,537.00000	8,446	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	47.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,537.00000	6,446	47.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,637.00000	8,546	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	47.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,637.00000	6,546	47.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,287.00000	8,196	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	47.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,287.00000	6,196	47.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		1.00000	0,001	41.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,288.00000	4,197	41.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,716.00000	1,806	28.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		3.00000	0,002	28.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,713.00000	2,804	29.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	29.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,713.00000	3,804	22.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	22.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,187.00000	8,096	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,187.00000	6,096	47.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		1.00000	0,001	41.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,188.00000	4,097	41.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		127.00000	0,154	16.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		314.00000	0,250	16.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		836.00000	0,923	21.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		23.00000	0,019	21.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,815.00000	1,906	28.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		2.00000	0,002	28.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,813.00000	2,904	29.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	29.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,813.00000	3,904	21.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	21.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,087.00000	7,996	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	47.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,087.00000	5,996	47.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		158.00000	0,191	16.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		245.00000	0,187	16.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		930.00000	1,019	22.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		17.00000	0,015	22.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,913.00000	3,004	29.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	29.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,913.00000	4,004	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,437.00000	8,346	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	47.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,437.00000	6,346	47.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,687.00000	8,596	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	47.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,687.00000	6,596	47.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,737.00000	8,646	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	47.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,737.00000	6,646	47.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,587.00000	8,496	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	47.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,587.00000	6,496	47.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,487.00000	8,396	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	47.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,487.00000	6,396	47.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	48.40	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	19.50	Put		8,337.00000	8,246	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	47.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,337.00000	6,246	47.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,237.00000	8,146	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	47.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,237.00000	6,146	47.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		1.00000	0,001	41.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,238.00000	4,147	41.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		114.00000	0,138	17.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		351.00000	0,284	17.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		789.00000	0,876	21.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		26.00000	0,022	21.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,765.00000	1,856	28.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		2.00000	0,002	28.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,763.00000	2,854	29.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	29.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,763.00000	3,854	21.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	21.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,137.00000	8,046	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,137.00000	6,046	47.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	48.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,037.00000	7,946	48.37	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	17.20	Call		0.00000	0,000	46.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,037.00000	5,946	46.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		1.00000	0,001	40.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,038.00000	3,947	40.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		2.00000	0,002	35.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,039.00000	2,948	35.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		176.00000	0,221	16.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		213.00000	0,167	16.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		978.00000	1,067	22.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		15.00000	0,013	22.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,965.00000	2,055	29.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		2.00000	0,001	29.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,963.00000	3,054	28.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	28.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,963.00000	4,054	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		1.00000	0,001	41.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,138.00000	4,047	41.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		2.00000	0,002	35.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,139.00000	3,048	35.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		142.00000	0,172	16.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		279.00000	0,218	16.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		883.00000	0,971	22.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		20.00000	0,017	22.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,865.00000	1,956	29.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		2.00000	0,002	29.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,863.00000	2,954	29.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	29.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,863.00000	3,954	20.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		1.00000	0,001	41.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,338.00000	4,247	41.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		1.00000	0,002	37.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,338.00000	3,248	37.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		92.00000	0,112	17.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		429.00000	0,358	17.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		697.00000	0,783	20.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		34.00000	0,029	20.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,666.00000	1,757	27.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		3.00000	0,003	27.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,663.00000	2,754	29.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	29.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,663.00000	3,754	22.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	22.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,001	42.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,437.00000	4,347	42.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		74.00000	0,090	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		511.00000	0,436	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,567.00000	1,657	27.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		4.00000	0,003	27.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,563.00000	2,654	29.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,563.00000	3,654	23.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	23.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,001	42.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,587.00000	4,497	42.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,418.00000	1,509	25.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		5.00000	0,005	25.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,413.00000	2,504	29.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	29.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,413.00000	3,504	24.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	24.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	42.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,687.00000	4,596	42.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		401.00000	0,475	18.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		88.00000	0,071	18.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,319.00000	1,410	25.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		6.00000	0,006	25.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,313.00000	2,404	29.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	29.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,313.00000	3,404	25.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,887.00000	4,796	43.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		1.00000	0,001	40.10	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	14/12/2009	Foreign Exchange Future	15.05	Put		3,888.00000	3,797	40.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,123.00000	1,213	23.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		10.00000	0,009	23.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,114.00000	2,205	29.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		1.00000	0,001	29.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,113.00000	3,204	27.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	27.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	43.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,937.00000	4,846	43.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		226.00000	0,286	17.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		163.00000	0,132	17.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,075.00000	1,164	23.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		12.00000	0,010	23.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,063.00000	3,154	27.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	27.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,837.00000	4,746	43.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		1.00000	0,001	39.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,838.00000	3,747	39.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		33.00000	0,041	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		870.00000	0,787	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		291.00000	0,357	17.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		128.00000	0,103	17.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,172.00000	1,262	24.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		9.00000	0,008	24.16	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	Call		2,164.00000	2,255	29.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1.00000	0,001	29.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,163.00000	3,254	27.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	27.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,737.00000	4,646	43.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		1.00000	0,001	39.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,738.00000	3,647	39.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		40.00000	0,049	20.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		777.00000	0,695	20.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		362.00000	0,434	18.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		99.00000	0,080	18.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,270.00000	1,361	24.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		7.00000	0,007	24.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,264.00000	2,354	29.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1.00000	0,000	29.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,263.00000	3,354	26.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		82.00000	0,100	18.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		469.00000	0,396	18.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,001	42.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,487.00000	4,397	42.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,517.00000	1,608	26.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		4.00000	0,004	26.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,513.00000	2,604	29.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	29.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,513.00000	3,604	23.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	23.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,001	42.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,537.00000	4,447	42.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		1.00000	0,001	38.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,538.00000	3,447	38.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		60.00000	0,073	19.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		597.00000	0,519	19.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		522.00000	0,602	19.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		59.00000	0,048	19.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,467.00000	1,558	26.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		4.00000	0,004	26.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,463.00000	2,554	29.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	29.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,463.00000	3,554	24.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	24.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,001	42.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,637.00000	4,547	42.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		1.00000	0,001	38.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,638.00000	3,547	38.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		49.00000	0,060	19.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		686.00000	0,606	19.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		440.00000	0,516	18.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		77.00000	0,062	18.93	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	14/12/2009	Foreign Exchange Future	9.80	Call		1,369.00000	1,459	25.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		6.00000	0,005	25.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,363.00000	2,454	29.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	29.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,363.00000	3,454	25.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	25.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		30.00000	0,037	21.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		917.00000	0,833	21.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		44.00000	0,054	20.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		731.00000	0,650	20.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		54.00000	0,066	19.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		641.00000	0,562	19.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	47.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,937.00000	6,846	47.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,437.00000	5,346	45.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		1.00000	0,001	40.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,938.00000	3,847	40.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		27.00000	0,034	22.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		964.00000	0,880	22.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		608.00000	0,691	20.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		45.00000	0,037	20.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,064.00000	2,155	29.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1.00000	0,001	29.46	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		7,087.00000	6,996	47.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	45.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,587.00000	5,496	45.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		1.00000	0,001	41.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,088.00000	3,997	41.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		480.00000	0,559	19.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		67.00000	0,055	19.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,915.00000	2,006	29.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		2.00000	0,002	29.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,387.00000	7,296	47.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	46.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,887.00000	5,796	46.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		1.00000	0,001	42.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,388.00000	4,297	42.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		258.00000	0,321	17.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		145.00000	0,117	17.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,616.00000	1,707	27.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		3.00000	0,003	27.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		1.00000	0,001	38.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,588.00000	3,497	38.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		36.00000	0,045	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		823.00000	0,741	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		102.00000	0,124	17.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		389.00000	0,320	17.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		326.00000	0,395	18.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		113.00000	0,091	18.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		743.00000	0,829	21.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		30.00000	0,025	21.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		1.00000	0,002	37.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,488.00000	3,398	37.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		25.00000	0,031	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,012.00000	0,927	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		67.00000	0,081	18.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		554.00000	0,477	18.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		197.00000	0,252	16.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		184.00000	0,148	16.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		565.00000	0,646	19.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		52.00000	0,042	19.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		21.00000	0,026	23.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,108.00000	1,022	23.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		1.00000	0,002	37.60	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,438.00000	3,348	37.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		23.00000	0,028	22.76	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,060.00000	0,974	22.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		19.00000	0,024	23.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,156.00000	1,070	23.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		15.00000	0,019	24.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,302.00000	1,215	24.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		18.00000	0,022	23.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,205.00000	1,118	23.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		10.00000	0,013	26.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,547.00000	1,459	26.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		12.00000	0,015	25.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,449.00000	1,361	25.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		14.00000	0,017	24.86	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,351.00000	1,263	24.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		16.00000	0,020	24.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,253.00000	1,166	24.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		8.00000	0,011	27.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,695.00000	1,607	27.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		10.00000	0,012	26.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,597.00000	1,508	26.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		11.00000	0,014	25.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,498.00000	1,410	25.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		13.00000	0,016	25.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,400.00000	1,312	25.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		9.00000	0,011	26.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,646.00000	1,557	26.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		7.00000	0,009	28.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,844.00000	1,755	28.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		8.00000	0,010	27.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,745.00000	1,656	27.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		7.00000	0,009	28.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,794.00000	1,705	28.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		2.00000	0,002	34.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,939.00000	2,848	34.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		6.00000	0,008	29.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,943.00000	1,854	29.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		4.00000	0,006	30.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,191.00000	2,102	30.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		6.00000	0,007	29.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		1,993.00000	1,903	29.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		7.00000	0,008	28.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,894.00000	1,804	28.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		2.00000	0,003	34.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,839.00000	2,749	34.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		2.00000	0,003	33.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,739.00000	2,649	33.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		3.00000	0,003	33.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,640.00000	2,549	33.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		3.00000	0,004	32.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,540.00000	2,450	32.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		3.00000	0,004	32.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,440.00000	2,350	32.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		4.00000	0,005	31.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,341.00000	2,251	31.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		4.00000	0,006	30.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,241.00000	2,152	30.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		5.00000	0,006	30.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,142.00000	2,052	30.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		5.00000	0,007	29.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,042.00000	1,953	29.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		2.00000	0,002	35.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,089.00000	2,998	35.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		2.00000	0,002	35.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		2,989.00000	2,898	35.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		2.00000	0,003	34.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,889.00000	2,799	34.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		2.00000	0,003	33.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,789.00000	2,699	33.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		2.00000	0,003	33.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,689.00000	2,599	33.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		3.00000	0,004	32.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,590.00000	2,500	32.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		3.00000	0,004	32.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,490.00000	2,400	32.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		3.00000	0,005	31.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,390.00000	2,301	31.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		4.00000	0,005	31.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,291.00000	2,201	31.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		5.00000	0,007	30.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,092.00000	2,003	30.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		1.00000	0,001	38.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,688.00000	3,597	38.99	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	18.95	Call		0.00000	0,000	48.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,787.00000	7,696	48.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	46.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,787.00000	5,696	46.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		1.00000	0,001	39.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,788.00000	3,697	39.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,221.00000	1,311	24.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		8.00000	0,007	24.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,214.00000	2,305	29.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1.00000	0,001	29.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,213.00000	3,304	26.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,213.00000	4,304	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	48.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,837.00000	7,746	48.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	46.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,837.00000	5,746	46.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,163.00000	4,254	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	48.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,887.00000	7,796	48.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,113.00000	4,204	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	48.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		7,987.00000	7,896	48.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	46.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		5,987.00000	5,896	46.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		1.00000	0,001	40.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		3,988.00000	3,897	40.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		1,026.00000	1,116	23.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		13.00000	0,012	23.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		2,014.00000	2,105	29.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1.00000	0,001	29.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		3,013.00000	3,104	28.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	28.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		4,013.00000	4,104	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	48.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,937.00000	7,846	48.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	46.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,937.00000	5,846	46.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,063.00000	4,154	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	20.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,387.00000	8,296	48.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	47.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,387.00000	6,296	47.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		653.00000	0,737	20.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		40.00000	0,033	20.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,613.00000	2,704	29.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,613.00000	3,704	23.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.44520	11.35290		17.04	114,452.00	10	4,856.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		2.00000	0,002	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,299.00000	8,207	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		5.00000	0,006	31.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,302.00000	6,211	31.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		14.00000	0,015	27.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,311.00000	4,220	27.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		64.00000	0,073	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,361.00000	2,278	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		328.00000	0,364	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		625.00000	0,569	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		843.00000	0,914	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		140.00000	0,119	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,737.00000	1,826	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		34.00000	0,031	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,714.00000	2,806	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		11.00000	0,011	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,706.00000	3,799	28.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		3.00000	0,004	28.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		2.00000	0,002	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,549.00000	8,457	34.36	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	15/03/2010	Foreign Exchange Future	17.90	Call		5.00000	0,005	31.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,552.00000	6,460	31.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,002	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,648.00000	8,557	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		5.00000	0,005	32.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,652.00000	6,560	32.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		2.00000	0,002	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,399.00000	8,307	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		5.00000	0,006	31.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,402.00000	6,311	31.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		144.00000	0,161	20.67	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,391.00000	1,316	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,199.00000	8,107	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		6.00000	0,006	31.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,203.00000	6,111	31.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		14.00000	0,016	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,211.00000	4,121	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		70.00000	0,079	23.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,267.00000	2,184	23.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		360.00000	0,398	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		557.00000	0,503	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		917.00000	0,991	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		114.00000	0,096	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,833.00000	1,923	20.18	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	9.55	Put		30.00000	0,028	20.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,813.00000	2,905	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		10.00000	0,010	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,806.00000	3,898	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		3.00000	0,003	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		2.00000	0,003	34.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,049.00000	7,958	34.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		6.00000	0,007	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,053.00000	5,962	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		16.00000	0,018	26.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,063.00000	3,973	26.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		80.00000	0,090	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,127.00000	2,045	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		413.00000	0,459	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		460.00000	0,414	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,035.00000	1,117	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		82.00000	0,072	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,979.00000	2,069	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		26.00000	0,024	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,961.00000	3,053	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		8.00000	0,008	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,956.00000	4,047	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		3.00000	0,002	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		2.00000	0,003	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,099.00000	8,008	34.36	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	15/03/2010	Foreign Exchange Future	17.45	Call		6.00000	0,007	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,103.00000	6,012	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		15.00000	0,017	26.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,112.00000	4,022	26.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		76.00000	0,087	23.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,173.00000	2,092	23.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		394.00000	0,436	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		491.00000	0,441	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		995.00000	1,071	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		92.00000	0,076	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,930.00000	2,021	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		27.00000	0,026	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,912.00000	3,004	25.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		9.00000	0,009	25.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,906.00000	3,998	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		2.00000	0,002	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,449.00000	8,357	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		5.00000	0,006	31.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,452.00000	6,361	31.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,002	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,698.00000	8,607	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		4.00000	0,005	32.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,701.00000	6,610	32.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,002	34.36	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	15/03/2010	Foreign Exchange Future	20.10	Put		8,748.00000	8,657	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		4.00000	0,005	32.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,751.00000	6,660	32.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		2.00000	0,002	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,599.00000	8,507	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		5.00000	0,005	31.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,602.00000	6,510	31.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		2.00000	0,002	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,499.00000	8,407	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		5.00000	0,005	31.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,502.00000	6,410	31.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		2.00000	0,002	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,349.00000	8,257	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		5.00000	0,006	31.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,352.00000	6,261	31.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		2.00000	0,002	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,249.00000	8,157	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		6.00000	0,006	31.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,253.00000	6,161	31.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		14.00000	0,015	26.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,261.00000	4,170	26.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		67.00000	0,076	23.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,314.00000	2,231	23.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		343.00000	0,380	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		590.00000	0,535	17.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		880.00000	0,952	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		127.00000	0,107	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,785.00000	1,875	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		32.00000	0,030	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,764.00000	2,855	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		11.00000	0,010	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,756.00000	3,848	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		3.00000	0,003	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		2.00000	0,003	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,149.00000	8,058	34.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		6.00000	0,006	31.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,153.00000	6,061	31.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		3.00000	0,003	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,000.00000	7,908	34.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		6.00000	0,007	30.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,003.00000	5,912	30.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		16.00000	0,018	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,013.00000	3,923	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		35.00000	0,040	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,032.00000	2,945	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		83.00000	0,093	23.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,080.00000	1,998	23.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		177.00000	0,197	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,174.00000	1,102	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		433.00000	0,482	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		430.00000	0,387	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,076.00000	1,163	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		73.00000	0,068	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,028.00000	2,118	21.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		25.00000	0,023	21.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,011.00000	3,103	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		8.00000	0,008	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		4,005.00000	4,097	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		15.00000	0,016	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,162.00000	4,071	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		31.00000	0,035	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,178.00000	3,090	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		73.00000	0,083	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,220.00000	2,138	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		156.00000	0,174	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,303.00000	1,229	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		377.00000	0,417	17.20	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		524.00000	0,472	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		955.00000	1,031	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		102.00000	0,086	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,882.00000	1,972	20.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		29.00000	0,027	20.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,862.00000	2,954	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		9.00000	0,009	25.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,856.00000	3,948	29.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		3.00000	0,003	29.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		13.00000	0,015	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,360.00000	4,270	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		27.00000	0,030	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,374.00000	3,285	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		61.00000	0,070	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,408.00000	2,325	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		133.00000	0,149	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,480.00000	1,404	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		313.00000	0,348	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		660.00000	0,603	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		807.00000	0,877	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		154.00000	0,132	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,688.00000	1,778	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		35.00000	0,033	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,665.00000	2,756	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		12.00000	0,011	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,657.00000	3,749	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		4.00000	0,004	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		13.00000	0,014	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,410.00000	4,319	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		26.00000	0,029	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,423.00000	3,334	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		59.00000	0,067	23.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,456.00000	2,372	23.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		128.00000	0,143	21.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,525.00000	1,448	21.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		299.00000	0,332	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		696.00000	0,637	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		773.00000	0,841	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		170.00000	0,146	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,640.00000	1,730	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		37.00000	0,035	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,615.00000	2,707	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		12.00000	0,012	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,607.00000	3,699	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		4.00000	0,004	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		12.00000	0,013	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,609.00000	4,518	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		22.00000	0,025	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,619.00000	3,530	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		49.00000	0,056	24.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,646.00000	2,561	24.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		110.00000	0,123	21.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,707.00000	1,628	21.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		250.00000	0,278	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		847.00000	0,783	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		644.00000	0,706	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		241.00000	0,211	16.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,449.00000	1,538	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		46.00000	0,043	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,419.00000	2,510	22.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		16.00000	0,015	22.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,408.00000	3,500	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		5.00000	0,005	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		11.00000	0,012	27.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,658.00000	4,567	27.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		21.00000	0,024	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,668.00000	3,579	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		47.00000	0,054	24.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,694.00000	2,609	24.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		106.00000	0,119	21.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,753.00000	1,674	21.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		239.00000	0,266	18.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		886.00000	0,821	18.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		614.00000	0,674	16.42	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		261.00000	0,229	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,402.00000	1,491	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		49.00000	0,046	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,370.00000	2,461	22.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		17.00000	0,016	22.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,358.00000	3,450	27.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		5.00000	0,005	27.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		12.00000	0,013	27.51	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	15.85	Put		4,509.00000	4,418	27.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		24.00000	0,027	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,521.00000	3,432	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		54.00000	0,061	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,551.00000	2,466	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		119.00000	0,133	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,616.00000	1,538	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		273.00000	0,304	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		770.00000	0,709	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		706.00000	0,771	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		203.00000	0,176	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,545.00000	1,634	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		42.00000	0,039	18.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,517.00000	2,608	23.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		14.00000	0,013	23.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,507.00000	3,599	27.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		4.00000	0,004	27.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		13.00000	0,014	27.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,460.00000	4,369	27.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		25.00000	0,028	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,472.00000	3,383	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		56.00000	0,064	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,503.00000	2,419	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		124.00000	0,138	21.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,571.00000	1,493	21.31	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	11.80	Call		286.00000	0,318	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		733.00000	0,673	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		739.00000	0,806	16.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		186.00000	0,161	16.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,592.00000	1,682	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		39.00000	0,037	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,566.00000	2,657	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		13.00000	0,012	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,557.00000	3,649	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		4.00000	0,004	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		12.00000	0,013	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,559.00000	4,468	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		23.00000	0,026	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,570.00000	3,481	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		51.00000	0,059	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,598.00000	2,514	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		115.00000	0,128	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,662.00000	1,583	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		261.00000	0,291	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		808.00000	0,746	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		674.00000	0,738	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		221.00000	0,193	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,497.00000	1,586	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		44.00000	0,041	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,468.00000	2,559	23.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		15.00000	0,014	23.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,458.00000	3,550	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		5.00000	0,005	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		11.00000	0,012	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,808.00000	4,717	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		19.00000	0,021	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,816.00000	3,726	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		42.00000	0,047	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,839.00000	2,752	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		96.00000	0,106	22.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,893.00000	1,811	22.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		210.00000	0,234	19.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,007.00000	0,939	19.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		530.00000	0,586	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		327.00000	0,291	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,261.00000	1,349	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		58.00000	0,054	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,223.00000	2,313	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		20.00000	0,018	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,209.00000	3,301	26.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		6.00000	0,006	26.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		11.00000	0,012	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,708.00000	4,617	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		20.00000	0,023	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,717.00000	3,628	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
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		45.00000	0,052	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,742.00000	2,657	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		103.00000	0,114	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,800.00000	1,719	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		229.00000	0,255	18.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		926.00000	0,860	18.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		585.00000	0,644	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		282.00000	0,249	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,355.00000	1,443	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		52.00000	0,048	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,321.00000	2,411	22.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		18.00000	0,016	22.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,309.00000	3,400	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		6.00000	0,005	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		11.00000	0,012	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,758.00000	4,667	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		20.00000	0,022	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,767.00000	3,677	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		43.00000	0,049	24.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,790.00000	2,704	24.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		99.00000	0,110	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,846.00000	1,765	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		557.00000	0,615	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		304.00000	0,270	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,308.00000	1,396	17.42	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	10.10	Put		55.00000	0,051	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,272.00000	2,362	22.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		19.00000	0,017	22.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,259.00000	3,351	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		6.00000	0,006	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		10.00000	0,011	28.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,857.00000	4,766	28.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		18.00000	0,020	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,865.00000	3,775	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		40.00000	0,045	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,887.00000	2,800	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		92.00000	0,103	22.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,939.00000	1,858	22.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		201.00000	0,224	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,048.00000	0,979	19.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		504.00000	0,559	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		351.00000	0,314	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,214.00000	1,302	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		61.00000	0,057	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,174.00000	2,264	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		21.00000	0,019	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,160.00000	3,251	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		7.00000	0,006	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		10.00000	0,011	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,907.00000	4,816	28.41	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	15/03/2010	Foreign Exchange Future	15.25	Call		17.00000	0,020	26.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,914.00000	3,825	26.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		38.00000	0,044	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,935.00000	2,849	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		89.00000	0,099	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,986.00000	1,904	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		193.00000	0,214	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,090.00000	1,019	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		480.00000	0,532	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		377.00000	0,337	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,168.00000	1,255	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		65.00000	0,060	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,125.00000	2,215	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		22.00000	0,020	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,110.00000	3,202	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		7.00000	0,007	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		219.00000	0,244	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		966.00000	0,899	19.09	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		7,800.00000	7,708	33.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		7.00000	0,007	30.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,804.00000	5,712	30.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,204.00000	4,296	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,001	29.81	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		7,950.00000	7,858	34.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		6.00000	0,007	30.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,953.00000	5,862	30.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		17.00000	0,019	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,964.00000	3,874	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		86.00000	0,096	22.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,033.00000	1,951	22.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		456.00000	0,507	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		403.00000	0,362	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,121.00000	1,209	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		68.00000	0,064	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,076.00000	2,167	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		23.00000	0,022	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,060.00000	3,152	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		7.00000	0,007	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,055.00000	4,147	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	29.81	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		7,900.00000	7,808	34.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		7.00000	0,007	30.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,904.00000	5,812	30.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,105.00000	4,197	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		2.00000	0,002	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		3.00000	0,003	33.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,750.00000	7,658	33.79	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	17.10	Call		7.00000	0,008	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,754.00000	5,663	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,254.00000	4,346	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,001	29.81	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		7,850.00000	7,758	33.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		7.00000	0,007	30.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,854.00000	5,762	30.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,155.00000	4,247	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		2.00000	0,002	29.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.63610	11.54190		17.42	69,816.60	6	889.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		421.00000	0,456	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		979.00000	0,920	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		476.00000	0,515	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		834.00000	0,779	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		447.00000	0,484	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		905.00000	0,848	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		10.00000	0,011	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,768.00000	7,675	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		20.00000	0,023	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,778.00000	5,687	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		85.00000	0,093	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,843.00000	3,757	25.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		218.00000	0,236	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,976.00000	1,900	21.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		708.00000	0,765	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		466.00000	0,429	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,368.00000	1,451	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		126.00000	0,115	16.40	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,280.00000	2,373	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		38.00000	0,037	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,260.00000	3,354	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		18.00000	0,018	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,247.00000	4,341	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		5.00000	0,005	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		9.00000	0,010	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,067.00000	7,974	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		16.00000	0,018	26.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,074.00000	5,982	26.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		75.00000	0,083	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,133.00000	4,047	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		188.00000	0,205	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,246.00000	2,169	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		575.00000	0,623	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		633.00000	0,587	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,128.00000	1,204	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		186.00000	0,168	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,991.00000	2,081	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		49.00000	0,045	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,966.00000	3,059	22.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		24.00000	0,023	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,952.00000	4,045	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		10.00000	0,009	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		8.00000	0,010	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,166.00000	8,074	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		16.00000	0,017	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,174.00000	6,081	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		70.00000	0,079	26.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,228.00000	4,143	26.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		179.00000	0,195	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,337.00000	2,259	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		539.00000	0,583	17.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		697.00000	0,647	17.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,059.00000	1,130	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		217.00000	0,194	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,898.00000	1,986	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		56.00000	0,050	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,867.00000	2,961	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		25.00000	0,025	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,853.00000	3,946	25.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		11.00000	0,010	25.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		10.00000	0,011	28.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,818.00000	7,725	28.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		20.00000	0,022	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,828.00000	5,736	26.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		84.00000	0,092	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,892.00000	3,806	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		213.00000	0,231	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,021.00000	1,945	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		684.00000	0,740	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		492.00000	0,454	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,326.00000	1,409	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		134.00000	0,123	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,232.00000	2,324	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		40.00000	0,038	18.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,211.00000	3,304	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		19.00000	0,018	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,198.00000	4,291	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		6.00000	0,005	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		10.00000	0,010	28.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,868.00000	7,774	28.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		19.00000	0,021	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,877.00000	5,785	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		82.00000	0,090	26.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,940.00000	3,854	26.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		208.00000	0,225	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,066.00000	1,989	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		660.00000	0,715	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		518.00000	0,479	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,285.00000	1,367	16.27	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	10.40	Put		143.00000	0,131	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,183.00000	2,275	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		41.00000	0,039	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,162.00000	3,255	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		20.00000	0,019	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,149.00000	4,242	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		7.00000	0,006	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		9.00000	0,010	29.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,017.00000	7,924	29.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		17.00000	0,019	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,025.00000	5,933	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		78.00000	0,085	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,086.00000	3,999	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		194.00000	0,210	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,202.00000	2,124	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		594.00000	0,645	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		602.00000	0,559	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,164.00000	1,244	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		172.00000	0,158	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,037.00000	2,129	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		45.00000	0,043	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,015.00000	3,108	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		23.00000	0,022	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		4,001.00000	4,094	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		9.00000	0,008	25.71	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	19.45	Call		10.00000	0,010	29.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,918.00000	7,824	29.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		18.00000	0,021	26.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,926.00000	5,835	26.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		81.00000	0,088	26.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,989.00000	3,902	26.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		203.00000	0,220	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,111.00000	2,034	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		637.00000	0,691	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		545.00000	0,505	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,244.00000	1,326	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		152.00000	0,140	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,134.00000	2,226	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		42.00000	0,040	18.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,113.00000	3,206	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		21.00000	0,020	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,099.00000	4,193	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		7.00000	0,007	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		9.00000	0,010	29.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,967.00000	7,874	29.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		17.00000	0,020	26.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,975.00000	5,884	26.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		79.00000	0,086	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,037.00000	3,950	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		198.00000	0,215	22.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,156.00000	2,079	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		615.00000	0,668	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		573.00000	0,532	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,204.00000	1,285	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		162.00000	0,149	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,086.00000	2,178	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		44.00000	0,042	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,064.00000	3,157	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		22.00000	0,021	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		4,050.00000	4,143	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		8.00000	0,007	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		8.00000	0,009	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,316.00000	8,223	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		15.00000	0,016	26.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,323.00000	6,230	26.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		62.00000	0,071	26.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,370.00000	4,285	26.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		165.00000	0,181	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,473.00000	2,395	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		491.00000	0,531	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		799.00000	0,745	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		961.00000	1,028	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		269.00000	0,242	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,762.00000	1,848	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		70.00000	0,062	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,720.00000	2,813	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		28.00000	0,027	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,704.00000	3,798	24.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		12.00000	0,012	24.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		8.00000	0,009	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,266.00000	8,173	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		15.00000	0,017	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,273.00000	6,181	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		65.00000	0,073	26.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,323.00000	4,237	26.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		170.00000	0,185	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,428.00000	2,349	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		506.00000	0,548	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		764.00000	0,712	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		993.00000	1,061	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		251.00000	0,225	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,807.00000	1,894	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		65.00000	0,058	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,769.00000	2,862	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		27.00000	0,026	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,754.00000	3,847	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		12.00000	0,011	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		7.00000	0,008	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,365.00000	8,272	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		15.00000	0,016	26.56	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	17.90	Put		6,373.00000	6,280	26.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		60.00000	0,068	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,418.00000	4,332	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		161.00000	0,176	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,519.00000	2,440	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		930.00000	0,996	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		288.00000	0,260	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,717.00000	1,803	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		75.00000	0,067	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,671.00000	2,764	20.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		29.00000	0,028	20.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,655.00000	3,748	24.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		13.00000	0,012	24.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		7.00000	0,008	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,415.00000	8,322	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		15.00000	0,016	26.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,423.00000	6,330	26.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		58.00000	0,066	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,466.00000	4,380	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		157.00000	0,172	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,565.00000	2,486	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		461.00000	0,499	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		869.00000	0,813	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		899.00000	0,964	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		307.00000	0,278	16.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,672.00000	1,758	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		80.00000	0,072	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,622.00000	2,715	20.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		30.00000	0,029	20.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,605.00000	3,699	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		13.00000	0,013	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		8.00000	0,009	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,216.00000	8,123	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		16.00000	0,017	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,224.00000	6,131	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		67.00000	0,076	26.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,275.00000	4,190	26.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		174.00000	0,190	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,382.00000	2,304	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		523.00000	0,565	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		731.00000	0,679	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,025.00000	1,095	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		233.00000	0,209	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,853.00000	1,940	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		61.00000	0,054	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,818.00000	2,911	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		26.00000	0,025	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,803.00000	3,897	25.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		11.00000	0,011	25.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		7.00000	0,008	29.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,465.00000	8,372	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		14.00000	0,016	26.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,472.00000	6,380	26.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		56.00000	0,063	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,514.00000	4,427	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		153.00000	0,167	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,611.00000	2,531	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		870.00000	0,934	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		328.00000	0,298	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,627.00000	1,713	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		85.00000	0,077	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,573.00000	2,666	20.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		31.00000	0,030	20.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,556.00000	3,650	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		14.00000	0,014	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		6.00000	0,007	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,614.00000	8,521	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		14.00000	0,015	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,622.00000	6,529	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		50.00000	0,056	26.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,658.00000	4,570	26.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		142.00000	0,155	23.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,750.00000	2,669	23.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		408.00000	0,442	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,016.00000	0,956	18.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		786.00000	0,846	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		394.00000	0,360	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,496.00000	1,581	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		104.00000	0,095	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,426.00000	2,519	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		34.00000	0,033	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,408.00000	3,501	23.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		16.00000	0,015	23.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			12.00670	11.91080		17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		83.00000	0,088	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,372.00000	8,281	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		134.00000	0,140	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,423.00000	6,333	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		214.00000	0,224	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,503.00000	4,417	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		378.00000	0,396	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,667.00000	2,589	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		775.00000	0,817	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,064.00000	1,010	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,196.00000	1,259	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		485.00000	0,452	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,886.00000	1,971	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		175.00000	0,164	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,774.00000	2,865	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		63.00000	0,058	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,743.00000	3,838	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		32.00000	0,031	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		824.00000	0,869	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		963.00000	0,912	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		82.00000	0,087	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,421.00000	8,330	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		133.00000	0,138	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,472.00000	6,381	27.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		212.00000	0,221	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,551.00000	4,464	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		372.00000	0,390	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,711.00000	2,633	22.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		759.00000	0,800	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,098.00000	1,043	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,170.00000	1,232	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		509.00000	0,475	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,846.00000	1,931	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		185.00000	0,174	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,727.00000	2,819	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		66.00000	0,062	17.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,694.00000	3,789	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		33.00000	0,032	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		63.00000	0,067	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,102.00000	9,010	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		113.00000	0,118	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	13/12/2010	Foreign Exchange Future	18.95	Put		7,152.00000	7,061	28.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		178.00000	0,185	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,217.00000	5,128	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		300.00000	0,313	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,339.00000	3,256	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		578.00000	0,609	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,617.00000	1,552	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		859.00000	0,907	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		898.00000	0,850	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,336.00000	1,408	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		375.00000	0,351	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,092.00000	2,181	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		131.00000	0,124	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		3,010.00000	3,103	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		49.00000	0,046	17.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		66.00000	0,070	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,005.00000	8,913	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		116.00000	0,120	28.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,055.00000	6,963	28.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		182.00000	0,189	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,121.00000	5,032	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		309.00000	0,323	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,248.00000	3,166	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		600.00000	0,632	19.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,539.00000	1,475	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		897.00000	0,947	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		836.00000	0,790	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,401.00000	1,478	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		340.00000	0,321	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,178.00000	2,270	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		117.00000	0,113	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,106.00000	3,201	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		45.00000	0,044	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		90.00000	0,095	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,179.00000	8,088	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		141.00000	0,147	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,230.00000	6,140	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		226.00000	0,236	24.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,315.00000	4,229	24.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		404.00000	0,424	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,493.00000	2,417	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		842.00000	0,887	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		931.00000	0,880	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,307.00000	1,375	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		396.00000	0,368	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,050.00000	2,137	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		139.00000	0,130	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,963.00000	3,054	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		52.00000	0,047	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,940.00000	4,035	21.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		29.00000	0,028	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		87.00000	0,092	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,276.00000	8,185	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		138.00000	0,143	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,327.00000	6,236	27.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		220.00000	0,230	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,409.00000	4,323	25.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		391.00000	0,410	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,580.00000	2,503	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		807.00000	0,851	18.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		996.00000	0,944	18.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,250.00000	1,316	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		439.00000	0,409	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,967.00000	2,054	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		156.00000	0,147	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,868.00000	2,959	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		57.00000	0,052	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,842.00000	3,936	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		31.00000	0,029	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		78.00000	0,082	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,567.00000	8,475	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		128.00000	0,133	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,617.00000	6,526	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		203.00000	0,212	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,692.00000	4,605	25.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		354.00000	0,371	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,843.00000	2,764	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		715.00000	0,753	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,204.00000	1,146	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,094.00000	1,153	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		583.00000	0,546	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,729.00000	1,812	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		218.00000	0,205	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,588.00000	2,679	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		77.00000	0,072	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,547.00000	3,641	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		36.00000	0,034	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		73.00000	0,078	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,712.00000	8,621	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		124.00000	0,129	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,763.00000	6,672	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		196.00000	0,204	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,835.00000	4,747	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		338.00000	0,354	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		2,977.00000	2,897	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		673.00000	0,710	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,312.00000	1,253	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1,024.00000	1,080	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		663.00000	0,623	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,615.00000	1,696	16.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		254.00000	0,239	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,450.00000	2,541	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		89.00000	0,084	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,400.00000	3,494	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		39.00000	0,037	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		94.00000	0,098	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,033.00000	7,941	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		146.00000	0,151	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,085.00000	5,994	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		235.00000	0,245	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,174.00000	4,088	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		425.00000	0,445	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,364.00000	2,288	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,086.00000	4,179	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		25.00000	0,022	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		93.00000	0,097	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,082.00000	7,990	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		145.00000	0,150	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,134.00000	6,043	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		233.00000	0,242	24.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,222.00000	4,135	24.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		418.00000	0,438	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,407.00000	2,331	21.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		878.00000	0,927	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		867.00000	0,820	17.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,366.00000	1,443	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		355.00000	0,336	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,134.00000	2,225	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		123.00000	0,118	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,058.00000	3,152	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		47.00000	0,045	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		4,038.00000	4,131	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		27.00000	0,024	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		92.00000	0,096	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,131.00000	8,039	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		143.00000	0,148	27.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,182.00000	6,091	27.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		229.00000	0,239	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,268.00000	4,182	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		411.00000	0,431	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,450.00000	2,374	21.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,989.00000	4,083	21.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		28.00000	0,026	21.42	0.00	0	0.00
AL13	On	04/02/2010	Index Future			250.53400	250.44300			0.00	0	22.00
AL7T	On	04/02/2010	Index Future			321.01500	320.46500			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			302.51500	301.93900			3,025,150.00	1	586.00
ALBI	On	06/05/2010	Index Future			308.06500	307.48000			0.00	0	0.00
ALBI	On	05/08/2010	Index Future			298.06900	297.47300			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			6.91680	6.92980		15.90	0.00	0	12,147.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	55.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		7,920.00000	7,933	55.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	46.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		3,920.00000	3,933	46.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	35.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		1,921.00000	1,934	35.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		1,081.00000	1,068	27.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,001	27.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		2,080.00000	2,067	24.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		4,080.00000	4,067	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	55.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,870.00000	7,883	55.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	50.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,870.00000	5,883	50.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	46.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,870.00000	3,883	46.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	34.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,871.00000	1,884	34.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,131.00000	1,118	27.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,001	27.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,130.00000	2,117	24.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,130.00000	3,117	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,130.00000	4,117	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	55.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		7,970.00000	7,983	55.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	50.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		5,970.00000	5,983	50.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		3,970.00000	3,983	47.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,001	35.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		1,971.00000	1,984	35.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		2,030.00000	2,017	24.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		3,030.00000	3,017	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		4,030.00000	4,017	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	54.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,820.00000	7,833	54.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	50.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,820.00000	5,833	50.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	46.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,820.00000	3,833	46.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	34.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,821.00000	1,834	34.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,180.00000	1,167	26.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,180.00000	2,167	24.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,180.00000	3,167	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,180.00000	4,167	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	54.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,770.00000	7,783	54.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	50.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,770.00000	5,783	50.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	46.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,770.00000	3,783	46.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	33.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,771.00000	1,784	33.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,230.00000	1,217	26.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,230.00000	2,217	24.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,230.00000	3,217	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,230.00000	4,217	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,000	23.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	54.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,470.00000	7,483	54.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	50.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,470.00000	5,483	50.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	44.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,470.00000	3,483	44.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		1.00000	0,002	30.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,471.00000	1,485	30.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,530.00000	1,517	25.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,530.00000	2,517	23.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	23.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,530.00000	3,517	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,530.00000	4,517	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	54.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,720.00000	7,733	54.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,720.00000	5,733	50.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	45.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,720.00000	3,733	45.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,001	33.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,721.00000	1,734	33.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,280.00000	1,267	26.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,280.00000	2,267	24.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,280.00000	3,267	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,280.00000	4,267	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	54.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,670.00000	7,683	54.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	45.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,670.00000	3,683	45.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,001	32.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,671.00000	1,684	32.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,330.00000	1,317	26.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,330.00000	2,317	23.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	23.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,330.00000	4,317	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	54.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,620.00000	7,633	54.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	45.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,620.00000	3,633	45.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,001	32.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,621.00000	1,634	32.09	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		1,380.00000	1,367	26.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,380.00000	2,367	23.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,380.00000	4,367	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	54.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,570.00000	7,583	54.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	50.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,570.00000	5,583	50.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	44.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,570.00000	3,583	44.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,001	31.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,571.00000	1,584	31.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,430.00000	1,417	26.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,430.00000	2,417	23.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	23.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,430.00000	3,417	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,430.00000	4,417	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	54.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,520.00000	7,533	54.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	50.09	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		5,520.00000	5,533	50.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	44.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,520.00000	3,533	44.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,001	31.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,521.00000	1,534	31.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,480.00000	1,467	26.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,480.00000	2,467	23.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	23.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,480.00000	3,467	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,480.00000	4,467	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	54.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,420.00000	7,433	54.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	49.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,420.00000	5,433	49.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	43.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,420.00000	3,433	43.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,580.00000	2,567	23.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,580.00000	3,567	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		982.00000	0,969	26.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		2.00000	0,002	26.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		883.00000	0,871	25.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		3.00000	0,004	25.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		785.00000	0,772	24.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		5.00000	0,005	24.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		932.00000	0,920	26.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		2.00000	0,003	26.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		1,032.00000	1,019	27.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		2.00000	0,002	27.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		736.00000	0,724	23.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		6.00000	0,007	23.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		834.00000	0,821	25.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		4.00000	0,004	25.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	50.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,620.00000	5,633	50.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	47.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,120.00000	4,133	47.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	39.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,620.00000	2,633	39.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		3.00000	0,003	27.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,123.00000	1,136	27.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,880.00000	1,867	24.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,380.00000	3,367	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,880.00000	4,867	23.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,380.00000	6,367	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	50.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,670.00000	5,683	50.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	47.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,170.00000	4,183	47.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	39.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,670.00000	2,683	39.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		3.00000	0,003	27.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,173.00000	1,186	27.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,830.00000	1,817	25.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,330.00000	3,317	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,830.00000	4,817	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,330.00000	6,317	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	50.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		5,920.00000	5,933	50.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	48.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,420.00000	4,433	48.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	41.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		2,920.00000	2,933	41.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.35	Call		2.00000	0,002	30.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.35	Put		1,422.00000	1,435	30.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.35	Call		1,580.00000	1,567	25.76	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.35	Put		0.00000	0,000	25.76	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.85	Call		3,080.00000	3,067	23.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.85	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.35	Call		4,580.00000	4,567	23.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.35	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.85	Call		6,080.00000	6,067	23.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.85	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.25	Call		687.00000	0,675	23.38	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.25	Put		7.00000	0,008	23.38	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.25	Call		36.00000	0,034	19.34	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.25	Put		356.00000	0,367	19.34	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.15	Call		53.00000	0,049	18.35	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.15	Put		273.00000	0,282	18.35	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.05	Call		76.00000	0,071	17.37	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.05	Put		196.00000	0,204	17.37	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.95	Call		110.00000	0,103	16.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.95	Put		130.00000	0,136	16.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.85	Call		163.00000	0,155	16.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.85	Put		83.00000	0,088	16.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.75	Call		236.00000	0,226	17.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.75	Put		56.00000	0,059	17.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.55	Call		405.00000	0,394	19.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		25.00000	0,027	19.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		496.00000	0,485	21.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		16.00000	0,018	21.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		591.00000	0,579	22.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		11.00000	0,012	22.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		639.00000	0,627	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		9.00000	0,010	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		543.00000	0,532	21.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		13.00000	0,015	21.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		30.00000	0,028	19.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		400.00000	0,411	19.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		44.00000	0,041	18.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		314.00000	0,324	18.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		63.00000	0,059	17.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		233.00000	0,242	17.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		91.00000	0,086	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		161.00000	0,169	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		131.00000	0,123	15.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		101.00000	0,106	15.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		198.00000	0,189	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		68.00000	0,072	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		276.00000	0,266	18.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		46.00000	0,049	18.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		360.00000	0,350	19.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		30.00000	0,033	19.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		450.00000	0,439	20.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		20.00000	0,022	20.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		317.00000	0,307	18.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		37.00000	0,040	18.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	55.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,120.00000	8,133	55.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	51.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,120.00000	6,133	51.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		0.00000	0,001	36.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,120.00000	2,134	36.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,880.00000	2,867	23.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,880.00000	3,867	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	55.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,070.00000	8,083	55.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	51.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,070.00000	6,083	51.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	47.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,070.00000	4,083	47.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	36.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,071.00000	2,084	36.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,930.00000	1,917	24.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,930.00000	2,917	23.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.00	Put		0.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.00	Call		3,930.00000	3,917	23.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.00	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.10	Call		0.00000	0,000	55.32	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.10	Put		8,170.00000	8,183	55.32	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.10	Call		0.00000	0,000	51.38	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.10	Put		6,170.00000	6,183	51.38	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.10	Call		0.00000	0,000	36.69	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.10	Put		2,170.00000	2,183	36.69	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.10	Call		2,830.00000	2,817	23.28	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.10	Put		0.00000	0,000	23.28	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Call		3,830.00000	3,817	23.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Call		0.00000	0,000	55.32	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Put		8,020.00000	8,033	55.32	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Call		0.00000	0,000	51.05	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Put		6,020.00000	6,033	51.05	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Call		0.00000	0,000	47.26	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Put		4,020.00000	4,033	47.26	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Call		1.00000	0,001	35.82	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Put		2,021.00000	2,034	35.82	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Call		1,980.00000	1,967	24.56	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Put		0.00000	0,000	24.56	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Call		2,980.00000	2,967	23.07	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Put		0.00000	0,000	23.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,980.00000	3,967	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	55.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,270.00000	8,283	55.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	51.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,270.00000	6,283	51.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	47.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,270.00000	4,283	47.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	37.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,270.00000	2,283	37.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,730.00000	1,717	25.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,730.00000	2,717	23.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,730.00000	3,717	23.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	23.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.97030	6.98100		16.17	1,045,545.00	150	8,478.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,819.00000	7,830	40.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	35.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,820.00000	5,831	35.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	29.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,821.00000	3,832	29.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		15.00000	0,014	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,834.00000	1,844	22.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,193.00000	1,182	18.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		12.00000	0,012	18.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,182.00000	2,172	25.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,002	25.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,181.00000	3,170	29.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,181.00000	4,170	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	41.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,919.00000	7,930	41.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,920.00000	5,931	35.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,921.00000	3,932	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		13.00000	0,012	23.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,932.00000	1,942	23.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,095.00000	1,085	18.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		14.00000	0,015	18.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,083.00000	2,072	25.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,081.00000	3,070	29.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,081.00000	4,070	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.37	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		7,969.00000	7,980	41.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	35.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,970.00000	5,981	35.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	30.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,971.00000	3,982	30.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		12.00000	0,012	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,981.00000	1,992	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,047.00000	1,037	17.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		16.00000	0,017	17.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,033.00000	2,023	25.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		2.00000	0,003	25.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,031.00000	3,020	28.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,031.00000	4,020	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	41.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,869.00000	7,880	41.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	35.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,870.00000	5,881	35.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	29.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,871.00000	3,882	29.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		14.00000	0,013	23.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,883.00000	1,893	23.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,144.00000	1,134	18.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		13.00000	0,014	18.62	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		2,133.00000	2,122	25.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	25.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,131.00000	3,120	29.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,131.00000	4,120	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,769.00000	7,780	40.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	34.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,770.00000	5,781	34.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	29.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,771.00000	3,782	29.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		16.00000	0,015	22.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,785.00000	1,795	22.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,242.00000	1,231	19.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		11.00000	0,011	19.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,232.00000	2,221	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,231.00000	3,220	29.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,231.00000	4,220	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,469.00000	7,480	39.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	34.15	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	12.45	Put		5,470.00000	5,481	34.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		3.00000	0,003	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,472.00000	3,483	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		24.00000	0,023	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,493.00000	1,503	21.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,537.00000	1,526	21.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,531.00000	2,521	27.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,001	27.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,531.00000	3,520	30.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	30.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,531.00000	4,520	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,669.00000	7,680	40.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	34.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,670.00000	5,681	34.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,002	29.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,671.00000	3,682	29.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		18.00000	0,017	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,687.00000	1,697	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,340.00000	1,329	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		9.00000	0,009	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,332.00000	2,321	26.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,331.00000	3,320	30.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,331.00000	4,320	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,719.00000	7,730	40.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	34.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,720.00000	5,731	34.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,002	29.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,721.00000	3,732	29.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		17.00000	0,016	22.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,736.00000	1,746	22.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,291.00000	1,280	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		10.00000	0,010	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,282.00000	2,271	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,281.00000	3,270	29.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,281.00000	4,270	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,619.00000	7,630	40.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	34.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,620.00000	5,631	34.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,002	29.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,621.00000	3,632	29.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		19.00000	0,018	22.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,638.00000	1,648	22.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,389.00000	1,378	20.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		8.00000	0,008	20.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,382.00000	2,371	26.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	26.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,381.00000	3,370	30.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,381.00000	4,370	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,569.00000	7,580	40.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	34.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,570.00000	5,581	34.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		3.00000	0,002	28.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,572.00000	3,582	28.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		20.00000	0,020	21.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,589.00000	1,600	21.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,438.00000	1,428	20.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		7.00000	0,008	20.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,432.00000	2,421	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,431.00000	3,420	30.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	30.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,431.00000	4,420	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,519.00000	7,530	40.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	34.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,520.00000	5,531	34.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		3.00000	0,003	28.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,522.00000	3,533	28.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		22.00000	0,021	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,541.00000	1,551	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,487.00000	1,477	21.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		6.00000	0,007	21.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,481.00000	2,471	26.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,001	26.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,481.00000	3,470	30.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,481.00000	4,470	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,419.00000	7,430	39.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	34.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,420.00000	5,431	34.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		3.00000	0,003	28.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,422.00000	3,433	28.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		25.00000	0,024	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,444.00000	1,454	21.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,586.00000	1,576	21.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		5.00000	0,006	21.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,581.00000	2,571	27.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,001	27.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,581.00000	3,570	31.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	31.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,581.00000	4,570	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		906.00000	0,897	17.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		25.00000	0,027	17.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		998.00000	0,990	17.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		17.00000	0,020	17.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		952.00000	0,943	17.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		21.00000	0,023	17.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		274.00000	0,263	16.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		243.00000	0,243	16.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		329.00000	0,319	16.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		198.00000	0,199	16.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		390.00000	0,380	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		159.00000	0,160	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		529.00000	0,519	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		98.00000	0,099	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		606.00000	0,597	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		75.00000	0,077	17.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		687.00000	0,678	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		56.00000	0,058	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		772.00000	0,763	17.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		41.00000	0,043	17.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		861.00000	0,852	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		30.00000	0,032	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		816.00000	0,807	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		35.00000	0,037	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		211.00000	0,204	16.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		330.00000	0,334	16.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		249.00000	0,242	16.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		268.00000	0,272	16.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		301.00000	0,290	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		220.00000	0,220	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		359.00000	0,348	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		178.00000	0,178	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		423.00000	0,413	16.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		142.00000	0,143	16.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		492.00000	0,482	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		111.00000	0,112	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		566.00000	0,557	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		85.00000	0,087	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		646.00000	0,637	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		65.00000	0,067	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		729.00000	0,720	17.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		48.00000	0,050	17.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		457.00000	0,447	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		126.00000	0,127	16.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,119.00000	8,130	41.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,119.00000	6,130	35.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	30.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,121.00000	4,132	30.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		10.00000	0,010	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,129.00000	2,140	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,884.00000	1,873	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		2,881.00000	2,870	28.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,881.00000	3,870	32.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	32.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,069.00000	8,080	41.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,069.00000	6,080	35.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		2.00000	0,002	30.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,071.00000	4,082	30.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		11.00000	0,010	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,080.00000	2,090	23.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		229.00000	0,223	16.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		298.00000	0,303	16.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,934.00000	1,923	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,931.00000	2,920	28.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,931.00000	3,920	32.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	32.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,019.00000	8,030	41.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,000	35.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,020.00000	6,030	35.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		2.00000	0,002	30.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,021.00000	4,032	30.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		11.00000	0,011	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,030.00000	2,041	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,983.00000	1,973	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		2.00000	0,003	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,981.00000	2,970	28.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,981.00000	3,970	32.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	32.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,169.00000	8,180	41.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,169.00000	6,180	36.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,171.00000	4,182	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		9.00000	0,009	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,178.00000	2,189	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		194.00000	0,188	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		363.00000	0,368	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,834.00000	1,824	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		3.00000	0,004	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,831.00000	2,820	28.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,831.00000	3,820	32.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	32.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,269.00000	8,280	41.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,269.00000	6,280	36.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		2.00000	0,001	31.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,271.00000	4,281	31.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		8.00000	0,008	24.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,277.00000	2,288	24.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		164.00000	0,158	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		433.00000	0,438	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,735.00000	1,724	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,731.00000	2,720	27.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,731.00000	3,720	31.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	31.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			7.01450	7.02300		16.49	1,052,175.00	150	500.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,578.00000	7,587	32.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	29.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,579.00000	5,588	29.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		10.00000	0,009	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,587.00000	3,595	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		73.00000	0,072	22.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,650.00000	1,658	22.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		577.00000	0,571	15.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		154.00000	0,157	15.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,439.00000	1,430	17.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		16.00000	0,016	17.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,427.00000	2,418	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		4.00000	0,004	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,423.00000	3,415	28.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	28.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,423.00000	4,415	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,001	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	32.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,528.00000	7,537	32.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	0,002	29.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,530.00000	5,538	29.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		10.00000	0,010	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,537.00000	3,546	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		76.00000	0,075	22.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,603.00000	1,611	22.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		610.00000	0,604	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		137.00000	0,140	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,488.00000	1,479	17.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		15.00000	0,015	17.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,476.00000	2,468	24.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		3.00000	0,004	24.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,473.00000	3,465	28.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,001	28.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,473.00000	4,465	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,001	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	32.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,478.00000	7,487	32.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	0,003	28.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,480.00000	5,489	28.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		11.00000	0,010	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,488.00000	3,496	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		79.00000	0,078	22.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,556.00000	1,564	22.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		644.00000	0,638	15.62	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		121.00000	0,124	15.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,537.00000	1,528	18.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		14.00000	0,014	18.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,526.00000	2,518	24.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		3.00000	0,004	24.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,523.00000	3,515	28.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	28.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,523.00000	4,515	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,001	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		515.00000	0,510	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		192.00000	0,196	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	32.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,828.00000	7,837	32.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	29.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,829.00000	5,838	29.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		8.00000	0,007	25.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,835.00000	3,843	25.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		60.00000	0,060	23.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,887.00000	1,896	23.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		433.00000	0,426	16.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		260.00000	0,262	16.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,195.00000	1,186	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		22.00000	0,022	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,179.00000	2,170	22.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		6.00000	0,006	22.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,174.00000	3,165	28.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,173.00000	4,165	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,001	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	32.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,728.00000	7,737	32.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,002	29.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,729.00000	5,738	29.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		8.00000	0,008	25.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,735.00000	3,744	25.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		65.00000	0,064	22.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,792.00000	1,800	22.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		487.00000	0,481	16.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		214.00000	0,217	16.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,292.00000	1,283	16.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		19.00000	0,019	16.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,278.00000	2,269	23.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		5.00000	0,005	23.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,273.00000	3,265	28.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	28.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,273.00000	4,265	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,001	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	32.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,878.00000	7,887	32.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	29.77	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,879.00000	5,888	29.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		7.00000	0,007	25.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,884.00000	3,893	25.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		58.00000	0,057	23.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,935.00000	1,943	23.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		408.00000	0,401	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		285.00000	0,287	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,146.00000	1,137	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		23.00000	0,023	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,129.00000	2,121	22.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		6.00000	0,007	22.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,124.00000	3,115	28.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,001	28.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,123.00000	4,115	29.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,001	29.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		1.00000	0,001	32.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,778.00000	7,787	32.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		2.00000	0,002	29.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,779.00000	5,788	29.57	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		3,785.00000	3,794	25.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		63.00000	0,062	23.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,840.00000	1,848	23.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		459.00000	0,453	16.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		236.00000	0,239	16.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,243.00000	1,234	16.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		20.00000	0,020	16.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,228.00000	2,220	23.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		5.00000	0,006	23.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,224.00000	3,215	28.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	28.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,223.00000	4,215	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,001	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	0,001	32.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,628.00000	7,637	32.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	0,002	29.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,629.00000	5,638	29.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		9.00000	0,009	25.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,636.00000	3,645	25.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		70.00000	0,069	22.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,697.00000	1,705	22.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		546.00000	0,540	15.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		173.00000	0,176	15.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,390.00000	1,381	17.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		17.00000	0,017	17.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,377.00000	2,369	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		4.00000	0,005	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,373.00000	3,365	28.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	28.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,373.00000	4,365	29.90	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	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,001	29.90	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		8,128.00000	8,137	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,129.00000	6,138	30.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		6.00000	0,006	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,133.00000	4,142	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		47.00000	0,045	24.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,174.00000	2,181	24.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		303.00000	0,299	17.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		430.00000	0,435	17.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		915.00000	0,909	15.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		42.00000	0,045	15.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,882.00000	1,873	20.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		9.00000	0,009	20.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,875.00000	2,866	26.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	26.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,873.00000	3,865	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,001	29.59	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		8,078.00000	8,087	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,079.00000	6,088	30.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		6.00000	0,006	26.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,083.00000	4,092	26.18	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	0,048	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,127.00000	2,134	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		321.00000	0,316	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		398.00000	0,402	16.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		958.00000	0,952	14.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		35.00000	0,038	14.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,931.00000	1,923	21.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		8.00000	0,009	21.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,924.00000	2,916	27.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,002	27.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,923.00000	3,915	29.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,001	29.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	32.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		7,978.00000	7,987	32.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	0,002	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		5,979.00000	5,988	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		7.00000	0,006	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		3,984.00000	3,992	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		54.00000	0,054	23.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,031.00000	2,040	23.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		361.00000	0,354	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		338.00000	0,340	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		1,050.00000	1,040	14.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		27.00000	0,026	14.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		2,030.00000	2,022	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		7.00000	0,008	21.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		3,024.00000	3,016	27.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,002	27.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		4,023.00000	4,015	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,001	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	32.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,928.00000	7,937	32.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,002	29.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,929.00000	5,938	29.87	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		3,934.00000	3,943	25.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		56.00000	0,055	23.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		1,983.00000	1,991	23.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		384.00000	0,377	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		311.00000	0,313	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,098.00000	1,089	15.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		25.00000	0,025	15.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,080.00000	2,071	22.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		7.00000	0,007	22.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,074.00000	3,066	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,002	27.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,073.00000	4,065	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,001	29.90	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		8,178.00000	8,187	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	30.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,179.00000	6,188	30.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		6.00000	0,005	26.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,183.00000	4,191	26.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		44.00000	0,043	24.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,221.00000	2,229	24.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		287.00000	0,282	17.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		464.00000	0,468	17.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		873.00000	0,867	15.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		50.00000	0,053	15.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,832.00000	1,824	20.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		9.00000	0,010	20.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,825.00000	2,816	26.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	26.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,823.00000	3,815	29.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,001	29.48	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		8,028.00000	8,037	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,002	30.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,029.00000	6,038	30.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		6.00000	0,006	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,033.00000	4,042	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		52.00000	0,051	23.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,079.00000	2,087	23.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		340.00000	0,335	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		367.00000	0,371	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		1,002.00000	0,996	14.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		29.00000	0,032	14.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,981.00000	1,972	21.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		8.00000	0,008	21.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,974.00000	2,966	27.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	27.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,973.00000	3,965	29.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,001	29.79	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		8,228.00000	8,237	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		2.00000	0,002	30.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,229.00000	6,238	30.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		5.00000	0,005	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,232.00000	4,241	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		42.00000	0,041	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,269.00000	2,277	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		271.00000	0,267	17.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		498.00000	0,503	17.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		832.00000	0,826	15.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		59.00000	0,062	15.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,783.00000	1,774	20.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		10.00000	0,010	20.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,775.00000	2,766	26.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.34	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		3,773.00000	3,765	29.38	0.00	0	0.00
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,001	29.38	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			131.09600	130.99500			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.50100	133.39800			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			304.23600	303.65600		5.37	0.00	0	1,595.00
GOVI	On 06/05/2010	GOVI			309.81900	309.22800		6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			315.59300	314.99100		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			364.93100	364.50500			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		293.06800	292.52200			0.00	0	3.00
OTH1	On	06/05/2010	Index Future		298.44500	297.88900			0.00	0	0.00
R155	On	04/02/2010	Bond Future		7.46100	7.47100			0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call	44.00000	0,059		0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put	0.00000	0,000		0.00	0	0.00
R157	On	04/02/2010	Bond Future		8.34100	8.35300		5.25	0.00	0	6,576.00
R157	On	04/02/2010	Bond Future	7.75	Call	261.00000	0,266		0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put	3,334.00000	3,279		0.00	0	0.00
R157	On	06/05/2010	Bond Future		8.40400	8.41600		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call	1,967.00000	1,993		0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put	1,565.00000	1,533		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			8.43800	8.45100		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,899.00000	2,932	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,536.00000	1,510	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			8.97400	9.02600		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		313.00000	0,363	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		7,965.00000	7,525	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.01800	9.07200		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,311.00000	3,550	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,981.00000	3,718	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.04900	9.10400		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		5,231.00000	5,513	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,906.00000	3,682	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.39200	8.40400		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		75.00000	0,077	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		3,734.00000	3,689	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.45100	8.46300		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,488.00000	1,507	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,348.00000	1,322	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.48200	8.49400		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,808.00000	2,834	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,004.00000	0,987	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			8.92700	8.94900		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		214.00000	0,225	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		4,287.00000	4,181	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.99100	9.01300		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,013.00000	2,064	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,080.00000	2,018	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.03400	9.05700		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,134.00000	3,195	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,172.00000	2,117	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			8.91700	8.94900		8.75	0.00	0	3,649.00
R204	On	04/02/2010	Bond Future	8.20	Call		231.00000	0,250	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		4,713.00000	4,546	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,703.00000	1,796	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,407.00000	1,314	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		562.00000	0,602	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,217.00000	3,071	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.97500	9.00800		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,219.00000	2,309	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,264.00000	2,167	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.01600	9.05000		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,425.00000	3,530	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,323.00000	2,239	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.46500	8.47700		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		46.00000	0,047	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,256.00000	3,219	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.54400	8.55700		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		1,474.00000	1,494	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		889.00000	0,870	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.59200	8.60500		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,063.00000	2,084	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		942.00000	0,926	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.08700	9.11900		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		165.00000	0,179	9.46	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,517.00000	5,341	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.14800	9.18100		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,567.00000	2,665	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,167.00000	2,073	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.19300	9.22700		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,836.00000	3,947	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,297.00000	2,214	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.08300	9.11500		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		375.00000	0,405	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,266.00000	4,099	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.13700	9.17000		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,687.00000	2,790	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,206.00000	2,109	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.17500	9.20900		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,995.00000	4,113	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,287.00000	2,203	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			8.67900	8.72000		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		36.00000	0,041	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,086.00000	10,758	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		9,386.00000	9,704	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		93.00000	0,078	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.70500	8.74800		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		2,140.00000	2,278	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,181.00000	3,971	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.72100	8.76400		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,838.00000	4,013	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,950.00000	3,779	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			300.43800	299.86800			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			305.95000	305.37000			0.00	0	0.00

Total for Derivatives :										74,324,054.80	9,080	317,694.00
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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			7.41000	7.42000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.27000	8.28000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.93000	8.98000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.33000	8.33500			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			8.85500	8.88000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.86500	8.88500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.38500	8.39500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.03500	9.05500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.02500	9.05500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.65000	8.69000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										74,324,054.80	9,080	317,694.00