



Daily MTM Report

Daily summary for: 03/12/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/12/2009 Foreign Exchange Future			7.33620	7.34080		18.76	36,563,620.80	4,984	279,503.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		9,009.00000	9,014	66.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	63.00	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		7,009.00000	7,014	63.00	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,559.00000	8,564	66.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,441.00000	3,436	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,759.00000	8,764	66.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	62.09	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,759.00000	6,764	62.09	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		272.00000	0,263	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		31.00000	0,027	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,241.00000	1,236	26.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	26.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,241.00000	2,236	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,241.00000	3,236	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,509.00000	8,514	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	61.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,509.00000	6,514	61.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,491.00000	3,486	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,659.00000	8,664	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,341.00000	3,336	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,959.00000	8,964	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	62.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,959.00000	6,964	62.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		9,159.00000	9,164	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	63.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		7,159.00000	7,164	63.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		51.00000	0,042	20.36	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		210.00000	0,206	20.36	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		842.00000	0,837	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		1.00000	0,001	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		1,841.00000	1,836	24.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		2,841.00000	2,836	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		9,109.00000	9,114	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		9,059.00000	9,064	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	63.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		7,059.00000	7,064	63.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,859.00000	8,864	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	62.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,859.00000	6,864	62.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,141.00000	1,136	26.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,141.00000	2,136	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,141.00000	3,136	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,909.00000	8,914	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	62.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,909.00000	6,914	62.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,809.00000	8,814	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	62.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,809.00000	6,814	62.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		232.00000	0,222	20.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		41.00000	0,036	20.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,191.00000	1,186	26.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,191.00000	2,186	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,191.00000	3,186	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,709.00000	8,714	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	53.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,709.00000	4,714	53.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,609.00000	8,614	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	61.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,609.00000	6,614	61.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	63.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		7,109.00000	7,114	63.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	50.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		4,109.00000	4,114	50.66	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	5.95	Call		1,391.00000	1,386	25.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,391.00000	2,386	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,391.00000	3,386	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	63.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,209.00000	7,214	63.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		315.00000	0,306	21.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		24.00000	0,020	21.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,291.00000	1,286	26.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	26.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,291.00000	3,286	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	64.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,559.00000	7,564	64.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		941.00000	0,936	27.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		1,941.00000	1,936	23.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		2,941.00000	2,936	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	64.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,409.00000	7,414	64.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,091.00000	1,086	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	6.25	Put		0.00000	0,000	27.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,091.00000	2,086	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,091.00000	3,086	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	64.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,459.00000	7,464	64.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,041.00000	2,036	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,041.00000	3,036	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	64.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,509.00000	7,514	64.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		991.00000	0,986	27.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		1,991.00000	1,986	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		2,991.00000	2,986	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	65.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,609.00000	7,614	65.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		64.00000	0,055	19.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		173.00000	0,169	19.83	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		891.00000	0,886	26.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		0.00000	0,000	26.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Call		1,891.00000	1,886	23.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		2,891.00000	2,886	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	65.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,759.00000	7,764	65.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		742.00000	0,737	25.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		1.00000	0,001	25.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,741.00000	1,736	24.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,741.00000	2,736	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		693.00000	0,687	24.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		2.00000	0,001	24.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,691.00000	1,686	24.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,691.00000	2,686	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		8,059.00000	8,064	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,441.00000	1,436	25.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,441.00000	2,436	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	66.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		8,009.00000	8,014	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,491.00000	1,486	25.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,491.00000	2,486	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	66.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,909.00000	7,914	66.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		595.00000	0,589	24.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		4.00000	0,003	24.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,591.00000	1,586	25.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,591.00000	2,586	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	65.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,809.00000	7,814	65.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	63.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,259.00000	7,264	63.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,541.00000	1,536	25.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		359.00000	0,350	21.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		18.00000	0,014	21.85	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,341.00000	1,336	26.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	26.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,341.00000	2,336	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		99.00000	0,089	18.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		108.00000	0,103	18.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	66.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,959.00000	7,964	66.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		12.00000	0,009	23.56	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		471.00000	0,473	23.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,041.00000	1,036	27.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	27.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,541.00000	2,536	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,041.00000	4,036	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,209.00000	8,214	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		792.00000	0,787	25.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,001	25.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,291.00000	2,286	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,791.00000	3,786	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		546.00000	0,540	23.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		5.00000	0,004	23.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	44.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,909.00000	2,914	44.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		404.00000	0,396	22.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		13.00000	0,010	22.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		498.00000	0,491	23.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		7.00000	0,005	23.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		451.00000	0,443	22.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		10.00000	0,007	22.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		127.00000	0,116	19.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		86.00000	0,080	19.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	47.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,509.00000	3,514	47.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		40.00000	0,033	20.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		249.00000	0,247	20.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		194.00000	0,183	20.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		53.00000	0,047	20.09	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	58.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,709.00000	5,714	58.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	56.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,309.00000	5,314	56.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		159.00000	0,148	19.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		68.00000	0,062	19.64	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		80.00000	0,070	19.30	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		139.00000	0,134	19.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	59.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		6,009.00000	6,014	59.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		16.00000	0,012	23.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		425.00000	0,426	23.03	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	59.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		6,109.00000	6,114	59.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		10.00000	0,007	24.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		519.00000	0,521	24.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	61.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,709.00000	6,714	61.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		1,110.00000	1,114	30.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		3.00000	0,002	27.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		812.00000	0,816	27.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	61.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,659.00000	6,664	61.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	60.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,309.00000	6,314	60.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	55.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		5,109.00000	5,114	55.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	61.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,459.00000	6,464	61.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	61.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,559.00000	6,564	61.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	60.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,409.00000	6,414	60.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	55.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,209.00000	5,214	55.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	52.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,609.00000	4,614	52.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		4,009.00000	4,014	50.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	47.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,409.00000	3,414	47.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	44.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,809.00000	2,814	44.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	41.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,209.00000	2,214	41.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,609.00000	1,614	35.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		1.00000	0,001	29.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		1,010.00000	1,015	29.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		5.00000	0,003	25.69	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		664.00000	0,667	25.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		32.00000	0,025	21.43	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		291.00000	0,289	21.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	52.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,509.00000	4,514	52.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	49.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,909.00000	3,914	49.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,309.00000	3,314	46.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	43.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,709.00000	2,714	43.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		0.00000	0,000	40.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		2,109.00000	2,114	40.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	34.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,509.00000	1,514	34.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2.00000	0,001	28.36	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		911.00000	0,915	28.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		25.00000	0,020	21.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		334.00000	0,334	21.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		1.00000	0,001	28.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		960.00000	0,965	28.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		20.00000	0,015	22.49	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		379.00000	0,379	22.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	58.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,909.00000	5,914	58.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	53.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,809.00000	4,814	53.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	51.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,209.00000	4,214	51.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	48.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,609.00000	3,614	48.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	45.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		3,009.00000	3,014	45.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	42.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,409.00000	2,414	42.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	37.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,809.00000	1,814	37.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,210.00000	1,214	31.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		6.00000	0,004	25.16	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		615.00000	0,618	25.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		8.00000	0,006	24.63	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		567.00000	0,570	24.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	57.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,509.00000	5,514	57.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	54.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,909.00000	4,914	54.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	51.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,309.00000	4,314	51.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	48.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,709.00000	3,714	48.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	45.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		3,109.00000	3,114	45.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	42.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,509.00000	2,514	42.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	39.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,909.00000	1,914	39.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,309.00000	1,314	32.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		4.00000	0,003	26.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		713.00000	0,717	26.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3.00000	0,002	26.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		762.00000	0,766	26.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2.00000	0,001	27.83	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		861.00000	0,865	27.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	60.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,209.00000	6,214	60.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	57.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,609.00000	5,614	57.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	54.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		5,009.00000	5,014	54.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	52.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,409.00000	4,414	52.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	49.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,809.00000	3,814	49.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	43.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,609.00000	2,614	43.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	40.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		2,009.00000	2,014	40.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,409.00000	1,414	33.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	59.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		6,059.00000	6,064	59.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	54.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,859.00000	4,864	54.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	48.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,659.00000	3,664	48.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	42.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,459.00000	2,464	42.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	38.49	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,859.00000	1,864	38.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,259.00000	1,264	32.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	59.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		6,159.00000	6,164	59.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	57.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,559.00000	5,564	57.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	51.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,359.00000	4,364	51.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	45.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		3,159.00000	3,164	45.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	39.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,959.00000	1,964	39.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,359.00000	1,364	33.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	60.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,359.00000	6,364	60.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	55.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		5,159.00000	5,164	55.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	49.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,959.00000	3,964	49.95	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	10.10	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,759.00000	2,764	43.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	40.85	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2,159.00000	2,164	40.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	35.29	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,559.00000	1,564	35.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	60.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,259.00000	6,264	60.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	52.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,459.00000	4,464	52.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	46.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,259.00000	3,264	46.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	40.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		2,059.00000	2,064	40.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	34.22	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,459.00000	1,464	34.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	55.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,259.00000	5,264	55.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	50.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		4,059.00000	4,064	50.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	44.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,859.00000	2,864	44.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,259.00000	2,264	41.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	36.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,659.00000	1,664	36.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		1.00000	0,001	29.96	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		1,060.00000	1,065	29.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	59.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,959.00000	5,964	59.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	53.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,759.00000	4,764	53.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,559.00000	3,564	47.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	41.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,359.00000	2,364	41.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	37.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,759.00000	1,764	37.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1,160.00000	1,164	31.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	58.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,759.00000	5,764	58.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	56.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,359.00000	5,364	56.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	54.56	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,959.00000	4,964	54.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	52.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,559.00000	4,564	52.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	48.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,759.00000	3,764	48.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	46.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,359.00000	3,364	46.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	44.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,959.00000	2,964	44.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	42.87	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,559.00000	2,564	42.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	58.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,859.00000	5,864	58.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	56.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,459.00000	5,464	56.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	55.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		5,059.00000	5,064	55.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	53.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,659.00000	4,664	53.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	51.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,259.00000	4,264	51.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	49.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,859.00000	3,864	49.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	47.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,459.00000	3,464	47.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	45.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		3,059.00000	3,064	45.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	43.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,659.00000	2,664	43.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	57.78	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		5,659.00000	5,664	57.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	46.16	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,209.00000	3,214	46.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	50.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		4,159.00000	4,164	50.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		8,109.00000	8,114	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		3,891.00000	3,886	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		8,159.00000	8,164	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		3,841.00000	3,836	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,791.00000	1,786	24.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,791.00000	2,786	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,359.00000	8,364	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		644.00000	0,638	24.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		3.00000	0,002	24.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,641.00000	1,636	24.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,641.00000	2,636	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	23.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,641.00000	3,636	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,259.00000	8,264	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,741.00000	3,736	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,309.00000	8,314	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	41.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,309.00000	2,314	41.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,691.00000	3,686	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,409.00000	8,414	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,591.00000	3,586	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,459.00000	8,464	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,541.00000	3,536	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		3,991.00000	3,986	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		3,941.00000	3,936	23.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.46710	7.47170		19.10	30,406,031.20	4,072	54,368.00

Contract Details				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	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		9,028.00000	9,033	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		7,028.00000	7,033	37.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,778.00000	8,783	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,778.00000	6,783	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		110.00000	0,109	22.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		888.00000	0,892	22.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		419.00000	0,414	18.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		197.00000	0,197	18.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,234.00000	1,229	19.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		12.00000	0,012	19.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,223.00000	2,219	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,002	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,222.00000	3,217	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,528.00000	8,533	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		583.00000	0,577	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		111.00000	0,110	18.64	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,479.00000	1,475	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	0,008	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,472.00000	2,468	28.45	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	5.00	Put		0.00000	0,001	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,472.00000	3,467	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,578.00000	8,583	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,578.00000	6,583	36.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,422.00000	3,417	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,678.00000	8,683	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		1.00000	0,001	31.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,679.00000	4,684	31.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		481.00000	0,475	18.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		159.00000	0,158	18.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,331.00000	1,327	20.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		9.00000	0,010	20.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,322.00000	3,317	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,978.00000	8,983	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,978.00000	6,983	37.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,178.00000	9,183	39.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	38.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,178.00000	7,183	38.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		69.00000	0,069	24.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,247.00000	1,252	24.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,825.00000	1,821	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,004	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,822.00000	2,818	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,128.00000	9,133	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,128.00000	7,133	37.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,078.00000	9,083	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,078.00000	7,083	37.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,878.00000	8,883	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,878.00000	6,883	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,928.00000	8,933	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,928.00000	6,933	37.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,828.00000	8,833	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,828.00000	6,833	37.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,185.00000	1,180	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		13.00000	0,013	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,173.00000	2,169	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,002	26.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,172.00000	3,167	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,728.00000	8,733	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,728.00000	6,733	36.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,628.00000	8,633	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,628.00000	6,633	36.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,001	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,128.00000	5,134	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,372.00000	3,367	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		117.00000	0,116	22.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		845.00000	0,849	22.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		449.00000	0,444	18.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		177.00000	0,177	18.85	0.00	0	5,110.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,283.00000	1,278	19.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		11.00000	0,011	19.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,273.00000	2,269	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,002	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,272.00000	3,267	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		98.00000	0,097	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		976.00000	0,980	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		363.00000	0,359	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		241.00000	0,242	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,137.00000	1,132	18.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		15.00000	0,015	18.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,123.00000	2,119	25.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,002	25.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,122.00000	3,117	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		905.00000	0,899	18.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		33.00000	0,032	18.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,874.00000	1,871	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,004	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,872.00000	2,868	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		313.00000	0,309	19.10	30,900.00	100	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		291.00000	0,292	19.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,041.00000	1,035	18.09	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	6.45	Put		19.00000	0,018	18.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,024.00000	2,020	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,003	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,022.00000	3,017	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		92.00000	0,091	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1,020.00000	1,024	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		337.00000	0,333	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		265.00000	0,266	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,073.00000	2,069	25.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,002	25.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,072.00000	3,067	32.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		995.00000	0,989	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		23.00000	0,022	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,974.00000	1,970	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,003	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,972.00000	2,967	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,578.00000	5,583	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		950.00000	0,944	18.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		28.00000	0,027	18.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,924.00000	1,920	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,003	24.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,922.00000	2,918	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	0,001	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,729.00000	4,734	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		66.00000	0,065	25.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,294.00000	1,298	25.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		224.00000	0,221	20.29	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		452.00000	0,454	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		819.00000	0,812	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		47.00000	0,045	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,775.00000	1,771	23.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	0,004	23.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,772.00000	2,768	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		209.00000	0,207	20.52	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		487.00000	0,490	20.52	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		777.00000	0,770	18.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		55.00000	0,053	18.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,726.00000	1,722	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		4.00000	0,005	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,722.00000	2,718	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		46.00000	0,046	26.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,624.00000	1,629	26.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		547.00000	0,542	18.69	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	7.05	Put		125.00000	0,125	18.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,429.00000	1,425	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		7.00000	0,008	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,423.00000	2,418	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		183.00000	0,181	21.00	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		561.00000	0,564	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		696.00000	0,690	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		74.00000	0,073	18.49	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,627.00000	1,623	22.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		5.00000	0,006	22.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,622.00000	2,618	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		53.00000	0,053	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,481.00000	1,486	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		657.00000	0,651	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		85.00000	0,084	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,577.00000	1,573	22.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	0,006	22.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		619.00000	0,613	18.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		97.00000	0,096	18.59	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,528.00000	1,524	21.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	0,007	21.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,522.00000	2,518	28.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,001	28.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	34.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,628.00000	5,633	34.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	0,001	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,629.00000	4,634	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		513.00000	0,508	18.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		141.00000	0,141	18.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,380.00000	1,376	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		8.00000	0,009	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,373.00000	2,368	27.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	27.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	0,001	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,529.00000	4,534	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		391.00000	0,386	18.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		219.00000	0,219	18.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,928.00000	7,933	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,089.00000	1,083	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		17.00000	0,016	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,572.00000	2,568	29.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	29.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,072.00000	4,067	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,178.00000	8,183	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,001	33.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,178.00000	5,184	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		862.00000	0,855	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		40.00000	0,038	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,323.00000	2,319	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,002	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,822.00000	3,817	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		292.00000	0,289	19.34	0.00	0	129.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		320.00000	0,322	19.34	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		42.00000	0,042	27.16	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,720.00000	1,725	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	0,001	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,779.00000	4,784	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		273.00000	0,270	19.57	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		351.00000	0,353	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		256.00000	0,253	19.81	0.00	0	247.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		384.00000	0,386	19.81	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		27.00000	0,028	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,105.00000	2,111	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		32.00000	0,032	28.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,010.00000	2,015	28.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		239.00000	0,236	20.05	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		417.00000	0,419	20.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		172.00000	0,170	21.23	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		600.00000	0,603	21.23	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	12.45	Call		0.00000	0,001	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,978.00000	4,984	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		142.00000	0,140	21.94	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		720.00000	0,723	21.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,001	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,228.00000	5,234	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		104.00000	0,103	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		932.00000	0,936	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,001	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,879.00000	4,884	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		24.00000	0,024	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,202.00000	2,207	28.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		161.00000	0,159	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		639.00000	0,642	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,929.00000	4,934	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		151.00000	0,149	21.71	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		679.00000	0,682	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		125.00000	0,124	22.42	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		803.00000	0,807	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,001	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,028.00000	5,034	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		11.00000	0,013	29.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,639.00000	2,646	29.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		14.00000	0,015	29.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,542.00000	2,548	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		16.00000	0,017	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,444.00000	2,450	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		133.00000	0,132	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		761.00000	0,765	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,001	33.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,428.00000	5,434	33.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		10.00000	0,011	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,738.00000	2,744	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		82.00000	0,082	24.08	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,110.00000	1,115	24.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,001	33.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,378.00000	5,384	33.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		87.00000	0,086	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,065.00000	1,069	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,001	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,478.00000	5,484	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		77.00000	0,077	24.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,155.00000	1,160	24.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,001	34.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,528.00000	5,534	34.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		7.00000	0,008	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,935.00000	2,941	29.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		8.00000	0,009	29.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,836.00000	2,842	29.31	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	8.60	Call		73.00000	0,073	24.55	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,201.00000	1,206	24.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,678.00000	5,683	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		62.00000	0,062	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,340.00000	1,345	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,178.00000	6,183	35.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		48.00000	0,048	26.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,576.00000	1,581	26.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,778.00000	5,783	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		5.00000	0,006	29.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,083.00000	3,089	29.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		56.00000	0,056	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,434.00000	1,439	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,128.00000	6,133	35.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,878.00000	5,883	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		5.00000	0,006	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,183.00000	3,189	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		51.00000	0,051	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,529.00000	1,534	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,728.00000	5,733	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		6.00000	0,007	29.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,034.00000	3,040	29.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		59.00000	0,059	25.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,387.00000	1,392	25.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,028.00000	6,033	35.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		36.00000	0,037	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,864.00000	1,870	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		33.00000	0,034	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,961.00000	1,967	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,328.00000	6,333	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		25.00000	0,026	28.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,153.00000	2,159	28.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,528.00000	6,533	36.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	0,001	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,429.00000	4,434	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		19.00000	0,020	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,347.00000	2,353	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,678.00000	6,683	36.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	0,001	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,579.00000	4,584	31.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1.00000	0,001	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,479.00000	4,484	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,428.00000	6,433	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	0,001	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,329.00000	4,334	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1.00000	0,001	30.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,229.00000	4,234	30.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		22.00000	0,023	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,250.00000	2,256	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,478.00000	6,483	36.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	0,001	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,379.00000	4,384	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1.00000	0,001	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,279.00000	4,284	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1.00000	0,001	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,179.00000	4,184	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1.00000	0,002	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,079.00000	4,085	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,828.00000	5,833	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		5.00000	0,006	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,133.00000	3,139	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		44.00000	0,044	26.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,672.00000	1,677	26.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,928.00000	5,933	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		3.00000	0,004	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,431.00000	3,437	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		4.00000	0,004	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,332.00000	3,337	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		4.00000	0,005	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,232.00000	3,238	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		40.00000	0,040	27.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,768.00000	1,773	27.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,978.00000	5,983	35.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		4.00000	0,005	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,282.00000	3,288	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		38.00000	0,038	27.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,816.00000	1,821	27.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	35.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,078.00000	6,083	35.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1.00000	0,002	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,979.00000	3,985	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1.00000	0,002	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,879.00000	3,885	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,780.00000	3,785	30.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		2.00000	0,003	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,680.00000	3,686	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		2.00000	0,003	29.95	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,580.00000	3,586	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		3.00000	0,004	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,481.00000	3,487	29.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		3.00000	0,004	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,381.00000	3,387	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		35.00000	0,035	28.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,913.00000	1,918	28.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,228.00000	6,233	35.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1.00000	0,002	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,129.00000	4,135	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1.00000	0,002	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,029.00000	4,035	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1.00000	0,002	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,929.00000	3,935	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		2.00000	0,002	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,830.00000	3,835	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		2.00000	0,002	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,730.00000	3,735	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		2.00000	0,003	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,630.00000	3,636	29.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		30.00000	0,030	28.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,058.00000	2,063	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,001	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,078.00000	5,084	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		6.00000	0,008	29.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,984.00000	2,991	29.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		8.00000	0,009	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,886.00000	2,892	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		9.00000	0,010	29.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,787.00000	2,793	29.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		11.00000	0,012	29.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,689.00000	2,695	29.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		12.00000	0,014	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,590.00000	2,597	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		15.00000	0,016	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,493.00000	2,499	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		20.00000	0,021	28.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,298.00000	2,304	28.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		1.00000	0,001	32.35	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,829.00000	4,834	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		17.00000	0,018	28.92	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,395.00000	2,401	28.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		1.00000	0,002	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,969.00000	3,975	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		3.00000	0,003	29.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,531.00000	3,536	29.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,128.00000	8,133	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,872.00000	3,867	27.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,078.00000	8,083	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,922.00000	3,917	27.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,228.00000	8,233	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,772.00000	3,767	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,328.00000	8,333	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		196.00000	0,194	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		524.00000	0,527	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		736.00000	0,729	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		64.00000	0,062	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,676.00000	1,672	22.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	0,005	22.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,672.00000	2,668	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,672.00000	3,667	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,378.00000	8,383	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	36.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,378.00000	6,383	36.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,622.00000	3,617	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,428.00000	8,433	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,572.00000	3,567	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,978.00000	7,983	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,022.00000	4,017	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,028.00000	8,033	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		3,972.00000	3,967	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,278.00000	8,283	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,278.00000	6,283	35.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,722.00000	3,717	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,478.00000	8,483	39.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,522.00000	3,517	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.59530	7.60050		19.55	1,898,825.00	250	19,906.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		217.00000	0,214	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1,017.00000	1,019	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,550.00000	8,556	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	0,002	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,555.00000	6,557	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,451.00000	3,445	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,600.00000	8,606	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		4.00000	0,002	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,604.00000	6,607	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,401.00000	3,396	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	25.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,700.00000	8,706	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,000.00000	9,006	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,200.00000	9,205	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	0,002	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,202.00000	7,207	32.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		44.00000	0,043	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,244.00000	3,248	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,150.00000	9,155	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	0,002	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,152.00000	7,157	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		45.00000	0,044	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,195.00000	3,199	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,861.00000	1,859	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		11.00000	0,014	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,852.00000	2,848	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,003	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,100.00000	9,105	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	0,002	32.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,102.00000	7,107	32.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,900.00000	8,906	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,950.00000	8,956	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,850.00000	8,856	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		3.00000	0,002	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,853.00000	6,857	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		504.00000	0,497	19.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		354.00000	0,352	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,199.00000	1,195	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		49.00000	0,050	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,157.00000	2,154	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		7.00000	0,009	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,152.00000	3,146	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		2.00000	0,001	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,750.00000	8,756	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		4.00000	0,002	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,754.00000	6,757	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,291.00000	1,287	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		41.00000	0,042	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,256.00000	2,252	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		6.00000	0,007	23.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,252.00000	3,246	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		2.00000	0,001	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,650.00000	8,656	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		609.00000	0,603	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		259.00000	0,258	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,383.00000	1,380	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		33.00000	0,035	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,351.00000	3,346	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		4.00000	0,002	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,704.00000	6,707	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		13.00000	0,008	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,213.00000	5,213	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		236.00000	0,232	22.09	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		936.00000	0,937	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		581.00000	0,575	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		281.00000	0,280	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,337.00000	1,334	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		37.00000	0,039	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,305.00000	2,302	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		5.00000	0,007	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,301.00000	3,296	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		209.00000	0,205	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,059.00000	1,060	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		165.00000	0,163	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,315.00000	1,318	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		3.00000	0,002	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,003.00000	7,007	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		3.00000	0,002	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,953.00000	6,957	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		30.00000	0,029	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,980.00000	3,984	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		3.00000	0,002	31.90	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	14.50	Put		6,903.00000	6,907	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		172.00000	0,169	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,272.00000	1,274	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		985.00000	0,979	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		85.00000	0,084	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,910.00000	1,908	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		10.00000	0,013	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,902.00000	2,898	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,003	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		200.00000	0,197	22.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,100.00000	1,102	22.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		480.00000	0,473	19.38	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		380.00000	0,378	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,107.00000	2,104	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	0,009	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,102.00000	3,097	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		11.00000	0,006	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,461.00000	5,461	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		22.00000	0,018	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,472.00000	4,473	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		38.00000	0,037	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,488.00000	3,492	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		193.00000	0,189	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,143.00000	1,144	22.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		457.00000	0,450	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		407.00000	0,405	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,110.00000	1,105	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		60.00000	0,060	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,058.00000	2,055	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		8.00000	0,010	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,052.00000	3,047	27.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	27.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		11.00000	0,005	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,511.00000	5,510	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		21.00000	0,017	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,521.00000	4,522	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		37.00000	0,036	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,537.00000	3,541	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		185.00000	0,182	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,185.00000	1,187	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,066.00000	1,060	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		66.00000	0,065	17.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,008.00000	2,006	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	0,011	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,002.00000	2,998	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,003	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		11.00000	0,005	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,561.00000	5,560	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		36.00000	0,035	30.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,586.00000	3,590	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		178.00000	0,175	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,228.00000	1,230	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,025.00000	1,019	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		75.00000	0,074	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,959.00000	1,957	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	0,012	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,952.00000	2,948	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,003	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		10.00000	0,004	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,710.00000	5,709	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		18.00000	0,013	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,718.00000	4,718	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		34.00000	0,032	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,734.00000	3,737	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		159.00000	0,157	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,359.00000	1,362	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		363.00000	0,357	20.27	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		563.00000	0,562	20.27	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		908.00000	0,902	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		108.00000	0,107	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,813.00000	1,811	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		13.00000	0,016	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,803.00000	2,798	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	26.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		347.00000	0,342	20.46	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		597.00000	0,597	20.46	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		870.00000	0,865	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		120.00000	0,120	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,764.00000	1,762	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		14.00000	0,017	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,753.00000	2,749	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,004	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		9.00000	0,004	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,809.00000	5,809	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		32.00000	0,031	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,832.00000	3,836	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		148.00000	0,146	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,448.00000	1,451	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		332.00000	0,327	20.64	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		632.00000	0,632	20.64	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		834.00000	0,828	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		134.00000	0,133	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,716.00000	1,714	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		16.00000	0,019	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,703.00000	2,699	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,004	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		9.00000	0,003	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,909.00000	5,908	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		31.00000	0,029	31.47	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	14/06/2010	Foreign Exchange Future	11.50	Put		3,931.00000	3,934	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		7.00000	0,003	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,107.00000	6,108	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		14.00000	0,009	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,114.00000	5,114	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		27.00000	0,025	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,127.00000	4,130	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		46.00000	0,045	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,146.00000	3,150	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		8.00000	0,003	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,058.00000	6,058	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		15.00000	0,009	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,065.00000	5,064	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		28.00000	0,027	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,078.00000	4,082	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		668.00000	0,662	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		218.00000	0,217	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,477.00000	1,475	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		27.00000	0,030	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,454.00000	2,451	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,006	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		8.00000	0,003	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,008.00000	6,008	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		29.00000	0,028	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,029.00000	4,033	31.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		49.00000	0,048	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,049.00000	3,053	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		129.00000	0,127	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,629.00000	1,632	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		279.00000	0,274	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		779.00000	0,779	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		700.00000	0,693	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		200.00000	0,198	18.68	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,524.00000	1,522	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		24.00000	0,027	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,504.00000	2,500	24.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		4.00000	0,005	24.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		9.00000	0,004	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,859.00000	5,859	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		31.00000	0,030	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,881.00000	3,885	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		318.00000	0,313	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		668.00000	0,668	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		799.00000	0,793	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		149.00000	0,148	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,668.00000	1,666	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		18.00000	0,021	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,653.00000	2,649	25.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,004	25.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		10.00000	0,004	30.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,760.00000	5,759	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		18.00000	0,013	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,768.00000	4,768	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		33.00000	0,032	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,783.00000	3,787	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		143.00000	0,141	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,493.00000	1,496	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		153.00000	0,151	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,403.00000	1,406	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		12.00000	0,006	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,412.00000	5,411	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		22.00000	0,018	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,422.00000	4,423	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		138.00000	0,136	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,538.00000	1,541	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		765.00000	0,759	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		165.00000	0,164	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,620.00000	1,618	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		20.00000	0,023	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		10.00000	0,005	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,610.00000	5,610	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		35.00000	0,034	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,635.00000	3,639	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		120.00000	0,119	25.35	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,720.00000	1,724	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	14/06/2010	Foreign Exchange Future	7.20	Call		638.00000	0,632	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		238.00000	0,237	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,430.00000	1,427	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		30.00000	0,032	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,405.00000	2,401	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		5.00000	0,006	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		25.00000	0,022	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,275.00000	4,277	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		116.00000	0,115	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,766.00000	1,770	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		133.00000	0,131	24.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,583.00000	1,586	24.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		554.00000	0,548	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		304.00000	0,303	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,901.00000	7,906	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		5.00000	0,002	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,405.00000	6,407	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		16.00000	0,011	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,916.00000	4,916	31.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		39.00000	0,038	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,439.00000	3,443	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,154.00000	1,150	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		54.00000	0,055	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,603.00000	2,600	25.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,005	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,101.00000	4,095	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,151.00000	8,156	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		4.00000	0,002	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,654.00000	6,657	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		34.00000	0,033	30.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,684.00000	3,688	30.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		246.00000	0,242	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		896.00000	0,897	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		946.00000	0,940	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		96.00000	0,095	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,355.00000	2,351	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		5.00000	0,006	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,851.00000	3,845	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		113.00000	0,111	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,813.00000	1,816	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		434.00000	0,428	19.55	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		434.00000	0,433	19.55	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		19.00000	0,014	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,669.00000	4,669	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		24.00000	0,021	31.52	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,324.00000	4,326	31.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		124.00000	0,123	25.17	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,674.00000	1,678	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		109.00000	0,108	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,859.00000	1,863	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		415.00000	0,409	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		465.00000	0,464	19.73	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		19.00000	0,015	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,619.00000	4,620	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		94.00000	0,093	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,094.00000	2,098	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		99.00000	0,098	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,999.00000	2,003	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		397.00000	0,391	19.91	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		497.00000	0,496	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		90.00000	0,089	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,140.00000	2,144	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		96.00000	0,095	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,046.00000	2,050	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		102.00000	0,101	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,952.00000	1,956	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		380.00000	0,374	20.09	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		530.00000	0,529	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		16.00000	0,010	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,966.00000	4,965	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		267.00000	0,263	21.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		817.00000	0,818	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		14.00000	0,008	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,164.00000	5,163	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		48.00000	0,046	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,098.00000	3,101	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		50.00000	0,049	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,000.00000	3,004	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		53.00000	0,052	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,903.00000	2,907	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		226.00000	0,222	22.27	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		976.00000	0,977	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		15.00000	0,010	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,015.00000	5,015	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		52.00000	0,051	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,952.00000	2,956	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		55.00000	0,054	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,855.00000	2,859	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		256.00000	0,252	21.72	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		856.00000	0,857	21.72	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		17.00000	0,011	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,867.00000	4,866	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		57.00000	0,056	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,807.00000	2,811	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		60.00000	0,059	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,710.00000	2,714	28.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		64.00000	0,063	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,614.00000	2,618	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		69.00000	0,068	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,519.00000	2,523	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		73.00000	0,072	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,423.00000	2,427	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		79.00000	0,078	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,329.00000	2,333	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		84.00000	0,083	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,234.00000	2,238	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		291.00000	0,287	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		741.00000	0,742	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		20.00000	0,016	31.36	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,570.00000	4,571	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		106.00000	0,104	26.08	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,906.00000	1,909	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		17.00000	0,012	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,817.00000	4,817	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		59.00000	0,057	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,759.00000	2,762	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		62.00000	0,061	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,662.00000	2,666	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		67.00000	0,065	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,567.00000	2,570	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		76.00000	0,075	27.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,376.00000	2,380	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		81.00000	0,080	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,281.00000	2,285	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		87.00000	0,086	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,187.00000	2,191	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		304.00000	0,299	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		704.00000	0,704	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		71.00000	0,070	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,471.00000	2,475	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,101.00000	8,106	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,901.00000	3,895	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		7.00000	0,003	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,157.00000	6,158	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		26.00000	0,024	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,176.00000	4,179	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,201.00000	8,206	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		7.00000	0,003	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,207.00000	6,208	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		25.00000	0,023	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,225.00000	4,228	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,801.00000	3,795	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	23.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,351.00000	8,356	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		6.00000	0,002	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,356.00000	6,357	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		23.00000	0,019	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,373.00000	4,374	31.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,651.00000	3,645	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,251.00000	8,256	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		6.00000	0,003	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,256.00000	6,258	30.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,751.00000	3,745	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,900.00000	9,905	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,301.00000	8,306	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		6.00000	0,003	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,306.00000	6,308	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,701.00000	3,695	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,401.00000	8,406	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,601.00000	3,595	24.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,451.00000	8,456	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		5.00000	0,002	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,455.00000	6,457	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		732.00000	0,726	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		182.00000	0,181	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,572.00000	1,570	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		22.00000	0,025	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,554.00000	2,550	24.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		4.00000	0,005	24.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,551.00000	3,545	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,001.00000	8,006	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,001.00000	3,995	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,051.00000	8,056	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,951.00000	3,945	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,001	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,500.00000	8,506	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		5.00000	0,002	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,505.00000	6,507	31.24	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	14/06/2010	Foreign Exchange Future	4.10	Call		3,501.00000	3,495	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.72310	7.73040		19.67	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		12.00000	0,004	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,132.00000	8,131	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		28.00000	0,027	33.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,148.00000	6,154	33.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		61.00000	0,063	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,181.00000	4,190	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		150.00000	0,151	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,270.00000	2,278	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,028.00000	1,025	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		148.00000	0,152	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,899.00000	1,899	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		19.00000	0,026	19.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,886.00000	2,881	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,008	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,882.00000	3,875	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		12.00000	0,004	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,082.00000	8,081	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		28.00000	0,028	33.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,098.00000	6,105	33.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		63.00000	0,065	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,133.00000	4,142	30.71	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	9.80	Call		154.00000	0,155	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,224.00000	2,232	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		513.00000	0,507	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		583.00000	0,584	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,064.00000	1,061	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		134.00000	0,138	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,947.00000	1,947	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		17.00000	0,024	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,936.00000	2,931	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		6.00000	0,008	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,931.00000	3,925	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,002	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		495.00000	0,490	20.13	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		615.00000	0,617	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		11.00000	0,003	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,181.00000	8,180	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		27.00000	0,026	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,197.00000	6,203	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		60.00000	0,062	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,230.00000	4,239	30.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		146.00000	0,147	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,316.00000	2,324	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		478.00000	0,473	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		648.00000	0,650	20.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		992.00000	0,990	18.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		162.00000	0,167	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,852.00000	1,852	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		22.00000	0,029	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,836.00000	2,832	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,009	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,832.00000	3,825	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		11.00000	0,003	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,231.00000	8,230	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		27.00000	0,024	33.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,247.00000	6,251	33.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		59.00000	0,061	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,279.00000	4,288	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		142.00000	0,143	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,362.00000	2,370	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		462.00000	0,457	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		682.00000	0,684	20.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		958.00000	0,955	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		178.00000	0,182	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,804.00000	1,805	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		24.00000	0,032	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,787.00000	2,782	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		7.00000	0,009	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,782.00000	3,775	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	29.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		10.00000	0,003	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,330.00000	8,330	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		25.00000	0,022	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,345.00000	6,349	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		56.00000	0,058	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,376.00000	4,385	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		134.00000	0,136	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,454.00000	2,463	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		431.00000	0,426	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		751.00000	0,753	20.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		893.00000	0,889	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		213.00000	0,216	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,711.00000	1,711	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		31.00000	0,038	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,687.00000	2,683	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,010	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,682.00000	3,676	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,003	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		10.00000	0,003	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,380.00000	8,380	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		25.00000	0,021	33.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,395.00000	6,398	33.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		55.00000	0,057	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,425.00000	4,434	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		131.00000	0,133	26.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,501.00000	2,510	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		416.00000	0,412	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		786.00000	0,789	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		861.00000	0,858	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		231.00000	0,235	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,664.00000	1,665	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		34.00000	0,042	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,638.00000	2,634	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		8.00000	0,011	23.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,632.00000	3,626	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,003	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		10.00000	0,003	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,430.00000	8,430	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		24.00000	0,020	32.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,444.00000	6,447	32.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		54.00000	0,055	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,474.00000	4,482	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		128.00000	0,129	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,548.00000	2,556	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		402.00000	0,398	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		822.00000	0,825	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		830.00000	0,827	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		250.00000	0,254	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,618.00000	1,619	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		38.00000	0,046	18.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,588.00000	2,584	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,011	23.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,582.00000	3,576	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,003	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		9.00000	0,003	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,579.00000	8,580	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		23.00000	0,018	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,593.00000	6,595	32.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		50.00000	0,052	31.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,620.00000	4,629	31.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		118.00000	0,120	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,688.00000	2,697	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		744.00000	0,740	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		314.00000	0,317	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,482.00000	1,482	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		52.00000	0,059	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,440.00000	2,436	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		10.00000	0,013	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,433.00000	3,427	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,004	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		9.00000	0,003	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,529.00000	8,530	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		23.00000	0,018	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,543.00000	6,545	32.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		51.00000	0,053	31.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,571.00000	4,580	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		121.00000	0,123	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,641.00000	2,650	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		376.00000	0,372	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		896.00000	0,899	21.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		772.00000	0,768	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		292.00000	0,295	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,527.00000	1,528	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		47.00000	0,055	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,489.00000	2,486	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,013	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,483.00000	3,477	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		3.00000	0,004	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		9.00000	0,002	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,679.00000	8,679	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		22.00000	0,016	32.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,692.00000	6,693	32.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		48.00000	0,050	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,718.00000	4,727	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		113.00000	0,115	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,783.00000	2,792	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		340.00000	0,337	21.82	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,010.00000	1,014	21.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		691.00000	0,686	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		361.00000	0,363	19.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,394.00000	1,393	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		64.00000	0,070	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,341.00000	2,338	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		11.00000	0,015	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,333.00000	3,328	27.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,005	27.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		363.00000	0,360	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		933.00000	0,937	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		13.00000	0,004	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,983.00000	7,981	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		30.00000	0,031	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,000.00000	6,008	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		65.00000	0,068	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,035.00000	4,045	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		162.00000	0,163	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,132.00000	2,140	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		552.00000	0,545	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		522.00000	0,522	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,141.00000	1,136	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		111.00000	0,113	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,044.00000	2,043	19.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		14.00000	0,020	19.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,035.00000	3,030	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,007	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,031.00000	4,025	30.74	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	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,002	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		12.00000	0,004	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,032.00000	8,031	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		29.00000	0,029	33.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,049.00000	6,056	33.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		64.00000	0,066	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,084.00000	4,093	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		158.00000	0,159	25.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,178.00000	2,186	25.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		532.00000	0,526	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		552.00000	0,553	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,101.00000	1,098	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		121.00000	0,125	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,995.00000	1,995	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		15.00000	0,022	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,985.00000	2,981	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,008	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,981.00000	3,975	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,002	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		11.00000	0,003	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,281.00000	8,280	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		26.00000	0,023	33.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,296.00000	6,300	33.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		57.00000	0,059	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,327.00000	4,336	31.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		138.00000	0,139	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,408.00000	2,416	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		446.00000	0,441	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		716.00000	0,718	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		925.00000	0,922	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		195.00000	0,199	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,757.00000	1,758	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		27.00000	0,035	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,737.00000	2,733	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,010	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,732.00000	3,726	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,003	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		10.00000	0,003	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,480.00000	8,480	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		24.00000	0,019	32.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,494.00000	6,496	32.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		52.00000	0,054	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,522.00000	4,531	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		124.00000	0,126	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,594.00000	2,603	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		389.00000	0,385	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		859.00000	0,862	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		801.00000	0,797	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		271.00000	0,274	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,572.00000	1,573	18.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		42.00000	0,050	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,539.00000	2,535	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		9.00000	0,012	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,533.00000	3,526	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		9.00000	0,002	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,629.00000	8,629	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		22.00000	0,017	32.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,642.00000	6,644	32.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		49.00000	0,051	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,669.00000	4,678	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		115.00000	0,117	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,735.00000	2,744	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		351.00000	0,349	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		971.00000	0,976	21.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		717.00000	0,712	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		337.00000	0,339	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,438.00000	1,438	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		58.00000	0,065	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,390.00000	2,387	21.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,014	21.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,383.00000	3,377	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,004	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		198.00000	0,199	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,768.00000	1,776	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	13/12/2010	Foreign Exchange Future			7.85140	7.85780		19.99	196,285.00	25	441.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		31.00000	0,035	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,123.00000	8,134	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		56.00000	0,062	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,148.00000	6,161	33.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		104.00000	0,111	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,196.00000	4,210	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		219.00000	0,225	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,311.00000	2,324	25.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		600.00000	0,598	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		692.00000	0,697	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,106.00000	1,108	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		198.00000	0,207	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,941.00000	1,941	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		33.00000	0,040	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,917.00000	2,915	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,014	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,910.00000	3,906	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,005	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		427.00000	0,428	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,119.00000	1,127	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		30.00000	0,035	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,172.00000	8,184	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		55.00000	0,061	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,197.00000	6,210	33.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		102.00000	0,109	30.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,244.00000	4,258	30.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		215.00000	0,220	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,357.00000	2,369	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,073.00000	1,075	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		215.00000	0,224	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,895.00000	1,895	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		37.00000	0,044	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,868.00000	2,866	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		10.00000	0,015	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,861.00000	3,856	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,005	28.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		29.00000	0,034	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,221.00000	8,233	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		54.00000	0,060	33.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,246.00000	6,259	33.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		100.00000	0,107	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,292.00000	4,306	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		210.00000	0,215	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,402.00000	2,414	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		566.00000	0,564	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		758.00000	0,763	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,041.00000	1,043	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		233.00000	0,242	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,849.00000	1,850	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	6.05	Put		41.00000	0,049	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,818.00000	2,817	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,016	22.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,811.00000	3,806	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,005	27.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		29.00000	0,033	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,271.00000	8,282	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		53.00000	0,059	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,295.00000	6,308	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		99.00000	0,105	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,341.00000	4,354	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		205.00000	0,211	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,447.00000	2,460	25.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		550.00000	0,548	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		792.00000	0,797	20.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,010.00000	1,012	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		252.00000	0,261	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,803.00000	1,804	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		45.00000	0,053	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,769.00000	2,767	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,016	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,761.00000	3,757	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,006	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		583.00000	0,581	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		725.00000	0,730	20.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		28.00000	0,032	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,320.00000	8,331	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		52.00000	0,059	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,344.00000	6,358	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		97.00000	0,104	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,389.00000	4,403	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		201.00000	0,206	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,493.00000	2,505	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		534.00000	0,533	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		826.00000	0,832	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		980.00000	0,981	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		272.00000	0,280	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,758.00000	1,759	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		50.00000	0,058	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,720.00000	2,718	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,017	22.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,711.00000	3,707	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,006	27.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		27.00000	0,032	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,369.00000	8,381	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		52.00000	0,058	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,394.00000	6,407	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		95.00000	0,102	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,437.00000	4,451	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		196.00000	0,202	26.19	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	13/12/2010	Foreign Exchange Future	10.20	Put		2,538.00000	2,551	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		519.00000	0,518	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		861.00000	0,867	20.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		950.00000	0,951	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		292.00000	0,300	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,713.00000	1,715	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		55.00000	0,064	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,670.00000	2,669	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		12.00000	0,018	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,661.00000	3,657	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,006	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		27.00000	0,031	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,419.00000	8,430	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		51.00000	0,057	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,443.00000	6,456	33.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		94.00000	0,100	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,486.00000	4,499	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		192.00000	0,198	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,584.00000	2,597	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		504.00000	0,504	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		896.00000	0,903	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		922.00000	0,922	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		314.00000	0,321	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,669.00000	1,670	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		61.00000	0,069	18.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,621.00000	2,620	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		13.00000	0,019	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,612.00000	3,608	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,007	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		25.00000	0,029	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,617.00000	8,628	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		48.00000	0,054	33.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,640.00000	6,653	33.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		87.00000	0,094	30.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,679.00000	4,693	30.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		177.00000	0,183	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,769.00000	2,782	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		451.00000	0,451	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,043.00000	1,050	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		815.00000	0,814	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		407.00000	0,413	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,496.00000	1,498	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		88.00000	0,097	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,425.00000	2,424	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		17.00000	0,023	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,413.00000	3,409	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,008	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		25.00000	0,029	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,567.00000	8,578	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		48.00000	0,054	33.68	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	13/12/2010	Foreign Exchange Future	14.40	Put		6,590.00000	6,603	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		89.00000	0,096	30.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,631.00000	4,645	30.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		181.00000	0,186	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,723.00000	2,735	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		464.00000	0,464	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,006.00000	1,013	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		840.00000	0,840	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		382.00000	0,389	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,538.00000	1,540	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		80.00000	0,089	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,474.00000	2,473	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		16.00000	0,022	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,462.00000	3,459	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,008	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		416.00000	0,416	22.02	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,158.00000	1,165	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		24.00000	0,028	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,666.00000	8,677	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		47.00000	0,053	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,689.00000	6,702	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		86.00000	0,093	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,728.00000	4,742	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		173.00000	0,179	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,815.00000	2,828	26.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		439.00000	0,439	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,081.00000	1,088	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		790.00000	0,789	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		432.00000	0,438	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,454.00000	1,456	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		96.00000	0,105	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,376.00000	2,375	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		18.00000	0,024	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,363.00000	3,360	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,009	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		490.00000	0,490	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		932.00000	0,939	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		32.00000	0,037	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,024.00000	8,036	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		58.00000	0,064	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,050.00000	6,063	33.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		108.00000	0,115	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,100.00000	4,114	29.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		230.00000	0,235	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,222.00000	2,234	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		637.00000	0,634	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		629.00000	0,633	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,175.00000	1,176	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		167.00000	0,175	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,034.00000	2,034	18.61	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	13/12/2010	Foreign Exchange Future	5.85	Put		26.00000	0,033	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,016.00000	3,014	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,013	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,010.00000	4,005	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,004	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		31.00000	0,036	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,073.00000	8,085	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		57.00000	0,063	33.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,099.00000	6,112	33.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		106.00000	0,113	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,148.00000	4,162	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		225.00000	0,230	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,267.00000	2,279	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		618.00000	0,616	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		660.00000	0,665	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,140.00000	1,142	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		182.00000	0,191	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,987.00000	1,987	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		29.00000	0,036	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,967.00000	2,965	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		9.00000	0,014	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,960.00000	3,955	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,004	28.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		26.00000	0,030	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,468.00000	8,479	35.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		50.00000	0,056	33.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,492.00000	6,505	33.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		92.00000	0,099	30.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,534.00000	4,548	30.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		188.00000	0,194	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,630.00000	2,643	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		894.00000	0,894	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		336.00000	0,343	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,625.00000	1,627	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		67.00000	0,076	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,572.00000	2,571	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		14.00000	0,020	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,562.00000	3,558	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,007	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		26.00000	0,030	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,518.00000	8,529	35.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		49.00000	0,055	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,541.00000	6,554	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		90.00000	0,097	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,582.00000	4,596	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		184.00000	0,190	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,676.00000	2,689	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		477.00000	0,476	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		969.00000	0,975	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		867.00000	0,867	18.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		359.00000	0,366	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,581.00000	1,583	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		73.00000	0,082	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,523.00000	2,522	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		15.00000	0,021	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,512.00000	3,509	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,008	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		40.00000	0,045	34.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,232.00000	7,244	34.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		72.00000	0,079	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,264.00000	5,278	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		140.00000	0,147	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,332.00000	3,346	28.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		329.00000	0,332	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,521.00000	1,531	23.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,808.00000	4,802	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,001	28.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.17680	12.23000		16.22	0.00	0	33,931.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,670.00000	9,723	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	51.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,670.00000	7,723	51.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	46.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,670.00000	5,723	46.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,670.00000	3,723	39.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		382.00000	0,327	17.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		52.00000	0,050	17.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,331.00000	1,278	24.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		1.00000	0,001	24.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,330.00000	2,277	30.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	30.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,370.00000	9,423	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	45.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,370.00000	5,423	45.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		646.00000	0,592	19.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		16.00000	0,015	19.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,630.00000	2,577	31.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	31.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		9,170.00000	9,223	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	50.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		7,170.00000	7,223	50.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	44.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		5,170.00000	5,223	44.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	37.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		3,170.00000	3,223	37.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		93.00000	0,067	17.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		263.00000	0,290	17.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		837.00000	0,783	21.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		7.00000	0,006	21.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		1,830.00000	1,777	27.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		0.00000	0,000	27.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		2,830.00000	2,777	33.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	33.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		9,020.00000	9,073	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	49.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		7,020.00000	7,073	49.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	44.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		5,020.00000	5,073	44.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	36.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		3,020.00000	3,073	36.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		144.00000	0,109	16.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		164.00000	0,182	16.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		984.00000	0,930	22.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		4.00000	0,003	22.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		1,980.00000	1,927	28.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	28.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		2,980.00000	2,927	33.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	33.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,920.00000	8,973	52.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	49.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,920.00000	6,973	49.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	43.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,920.00000	4,973	43.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		201.00000	0,150	16.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		121.00000	0,123	16.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,083.00000	1,029	22.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3.00000	0,002	22.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,080.00000	2,027	29.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	29.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,080.00000	3,027	34.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	34.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,770.00000	8,823	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	49.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,770.00000	6,823	49.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	43.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,770.00000	4,823	43.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		304.00000	0,250	17.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		74.00000	0,073	17.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,231.00000	1,178	23.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		1.00000	0,001	23.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,230.00000	2,177	29.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	29.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,230.00000	3,177	32.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	32.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,820.00000	8,873	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	49.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,820.00000	6,873	49.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	43.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,820.00000	4,873	43.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		268.00000	0,214	16.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		88.00000	0,087	16.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,182.00000	1,128	23.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		2.00000	0,001	23.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,180.00000	2,127	29.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	29.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,180.00000	3,127	33.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	33.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,220.00000	9,273	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	50.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,220.00000	7,273	50.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,220.00000	5,273	44.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	37.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,220.00000	3,273	37.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		80.00000	0,056	18.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		300.00000	0,329	18.32	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	11.45	Call		789.00000	0,735	20.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		9.00000	0,008	20.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,780.00000	1,727	27.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		0.00000	0,000	27.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,780.00000	2,727	32.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	32.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,320.00000	9,373	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	50.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,320.00000	7,373	50.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	45.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,320.00000	5,373	45.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	37.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,320.00000	3,373	37.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		58.00000	0,040	19.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		378.00000	0,413	19.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		693.00000	0,639	20.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		13.00000	0,012	20.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,680.00000	1,627	26.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		0.00000	0,000	26.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,680.00000	2,627	32.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	32.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,570.00000	9,623	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	51.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,570.00000	7,623	51.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	45.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,570.00000	5,623	45.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		466.00000	0,411	18.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		36.00000	0,034	18.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,431.00000	1,377	25.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		1.00000	0,000	25.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,620.00000	9,673	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	45.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,620.00000	5,673	45.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,620.00000	3,673	39.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		423.00000	0,368	18.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		43.00000	0,041	18.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,380.00000	2,327	30.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	30.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,520.00000	9,573	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	51.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,520.00000	7,573	51.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	45.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,520.00000	5,573	45.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,520.00000	3,573	39.02	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	11.75	Call		510.00000	0,454	18.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		30.00000	0,027	18.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,481.00000	1,427	25.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		1.00000	0,000	25.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,480.00000	2,427	31.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	31.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,470.00000	9,523	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	51.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,470.00000	7,523	51.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	45.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,470.00000	5,523	45.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,470.00000	3,523	38.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		554.00000	0,499	19.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		24.00000	0,022	19.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,530.00000	1,477	25.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		0.00000	0,000	25.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,530.00000	2,477	31.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	31.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,420.00000	9,473	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	51.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,420.00000	7,473	51.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	45.37	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	17.65	Put		5,420.00000	5,473	45.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,420.00000	3,473	38.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		43.00000	0,028	19.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		463.00000	0,501	19.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		600.00000	0,545	19.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		20.00000	0,018	19.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,580.00000	1,527	26.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		0.00000	0,000	26.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,580.00000	2,527	31.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	31.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,270.00000	9,323	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	50.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,270.00000	7,323	50.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	44.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,270.00000	5,323	44.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,270.00000	3,323	37.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		68.00000	0,047	18.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		338.00000	0,370	18.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		741.00000	0,687	20.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		11.00000	0,010	20.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,730.00000	1,677	26.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		0.00000	0,000	26.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,730.00000	2,677	32.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	32.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		9,070.00000	9,123	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	50.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		7,070.00000	7,123	50.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	36.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		3,070.00000	3,123	36.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		125.00000	0,093	17.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		195.00000	0,216	17.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		1,930.00000	1,877	28.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	28.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		2,930.00000	2,877	33.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	33.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		9,120.00000	9,173	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	50.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		7,120.00000	7,173	50.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	44.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		5,120.00000	5,173	44.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		886.00000	0,832	21.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		6.00000	0,005	21.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		1,880.00000	1,827	27.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		0.00000	0,000	27.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	52.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		8,970.00000	9,023	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	49.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,970.00000	7,023	49.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	44.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,970.00000	5,023	44.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		172.00000	0,129	16.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		142.00000	0,152	16.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,033.00000	0,980	22.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3.00000	0,003	22.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,030.00000	1,977	28.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	28.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,030.00000	2,977	34.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	34.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,870.00000	8,923	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	49.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,870.00000	6,923	49.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	43.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,870.00000	4,923	43.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,132.00000	1,079	23.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		2.00000	0,002	23.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,130.00000	2,077	29.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	29.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		3.00000	0,002	26.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,323.00000	1,375	26.03	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	14/12/2009	Foreign Exchange Future	13.45	Call		4.00000	0,002	25.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,224.00000	1,275	25.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		5.00000	0,003	24.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		1,125.00000	1,176	24.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		7.00000	0,004	23.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		1,027.00000	1,077	23.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		12.00000	0,008	22.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		832.00000	0,881	22.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		23.00000	0,014	21.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		643.00000	0,687	21.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		31.00000	0,020	20.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		551.00000	0,593	20.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		9.00000	0,006	23.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		929.00000	0,979	23.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		17.00000	0,010	21.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		737.00000	0,783	21.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		37.00000	0,024	20.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		507.00000	0,547	20.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		50.00000	0,034	19.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		420.00000	0,457	19.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		15.00000	0,009	22.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		785.00000	0,832	22.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		20.00000	0,012	21.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		690.00000	0,735	21.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		3.00000	0,002	25.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,273.00000	1,325	25.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		5.00000	0,003	24.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,175.00000	1,226	24.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		6.00000	0,004	24.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		1,076.00000	1,127	24.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		8.00000	0,005	23.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		978.00000	1,028	23.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		11.00000	0,006	22.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		881.00000	0,929	22.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	50.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,370.00000	7,423	50.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	46.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,870.00000	5,923	46.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	42.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,370.00000	4,423	42.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		233.00000	0,181	16.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		103.00000	0,104	16.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,630.00000	1,577	26.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		0.00000	0,000	26.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,130.00000	3,077	33.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	33.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,630.00000	4,577	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	51.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,620.00000	7,673	51.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		0.00000	0,000	47.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		6,120.00000	6,173	47.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	43.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,620.00000	4,673	43.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	36.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		3,120.00000	3,173	36.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		108.00000	0,079	17.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		228.00000	0,252	17.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,381.00000	1,327	24.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		1.00000	0,000	24.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		2,880.00000	2,827	33.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	33.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,380.00000	4,327	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		8,070.00000	8,123	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	48.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,570.00000	6,623	48.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	44.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		5,070.00000	5,123	44.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,570.00000	3,623	39.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		27.00000	0,017	20.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		597.00000	0,640	20.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		935.00000	0,881	21.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		5.00000	0,004	21.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,430.00000	2,377	30.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	30.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		3,930.00000	3,877	25.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	25.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		3.00000	0,002	26.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,373.00000	1,425	26.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		2.00000	0,001	27.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,522.00000	1,574	27.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		2.00000	0,001	26.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,422.00000	1,474	26.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		2.00000	0,001	27.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,472.00000	1,524	27.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		2.00000	0,001	27.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,572.00000	1,624	27.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,820.00000	2,873	35.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,720.00000	2,773	34.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		1.00000	0,001	28.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,721.00000	1,774	28.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		1.00000	0,001	28.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,621.00000	1,674	28.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	35.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,920.00000	2,973	35.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,520.00000	2,573	33.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	32.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,420.00000	2,473	32.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,320.00000	2,373	32.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,220.00000	2,273	31.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		2,120.00000	2,173	31.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		1.00000	0,000	30.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		2,021.00000	2,073	30.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		1.00000	0,000	30.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,921.00000	1,973	30.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		1.00000	0,001	29.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,821.00000	1,874	29.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		1.00000	0,001	29.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,771.00000	1,824	29.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		1.00000	0,001	28.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,671.00000	1,724	28.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	31.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		2,170.00000	2,223	31.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		1.00000	0,000	31.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		2,071.00000	2,123	31.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		1.00000	0,000	30.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,971.00000	2,023	30.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		1.00000	0,000	29.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,871.00000	1,923	29.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,370.00000	3,423	38.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,970.00000	3,023	36.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	35.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,870.00000	2,923	35.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	34.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,770.00000	2,823	34.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	34.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,670.00000	2,723	34.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,570.00000	2,623	33.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	33.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,470.00000	2,523	33.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,370.00000	2,423	32.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,270.00000	2,323	32.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,620.00000	2,673	34.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		8,170.00000	8,223	52.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	47.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		6,170.00000	6,223	47.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	41.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		4,170.00000	4,223	41.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3,830.00000	3,777	26.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	47.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		6,070.00000	6,123	47.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	41.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		4,070.00000	4,123	41.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		8,120.00000	8,173	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	41.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		4,120.00000	4,173	41.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		3,880.00000	3,827	26.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,320.00000	8,373	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,320.00000	6,373	47.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	42.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,320.00000	4,373	42.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,680.00000	3,627	28.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	52.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,370.00000	8,423	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	48.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,370.00000	6,423	48.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,630.00000	3,577	28.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	28.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,420.00000	8,473	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	48.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,420.00000	6,473	48.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	42.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,420.00000	4,473	42.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,580.00000	3,527	29.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	29.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,470.00000	8,523	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	48.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,470.00000	6,523	48.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	42.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,470.00000	4,523	42.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,530.00000	3,477	29.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	29.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,670.00000	8,723	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	48.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,670.00000	6,723	48.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		0.00000	0,000	43.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,670.00000	4,723	43.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,330.00000	3,277	31.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	31.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,620.00000	8,673	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	48.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,620.00000	6,673	48.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,380.00000	3,327	31.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	31.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,720.00000	8,773	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	49.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,720.00000	6,773	49.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	43.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,720.00000	4,773	43.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		342.00000	0,287	17.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		62.00000	0,060	17.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,281.00000	1,228	24.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		1.00000	0,001	24.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,280.00000	2,227	30.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	30.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,280.00000	3,227	32.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	32.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	52.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,920.00000	7,973	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	46.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,920.00000	5,973	46.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,920.00000	3,973	41.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,080.00000	4,027	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,480.00000	3,427	30.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	30.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,480.00000	4,427	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,430.00000	3,377	30.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	30.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,430.00000	4,377	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,580.00000	4,527	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	52.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,720.00000	7,773	52.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	46.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,720.00000	5,773	46.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,720.00000	3,773	40.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,280.00000	4,227	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	24.32	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	20.20	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,970.00000	8,023	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	46.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,970.00000	6,023	46.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,970.00000	4,023	41.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,030.00000	3,977	24.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	24.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,220.00000	8,273	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	47.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,220.00000	6,273	47.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,220.00000	4,273	42.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,780.00000	3,727	27.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	27.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,330.00000	4,277	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	52.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,770.00000	7,823	52.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	46.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,770.00000	5,823	46.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,770.00000	3,823	40.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,230.00000	4,177	24.32	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	8.00	Put		0.00000	0,000	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		8,020.00000	8,073	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	47.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		6,020.00000	6,073	47.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	41.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		4,020.00000	4,073	41.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		3,980.00000	3,927	25.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	25.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,270.00000	8,323	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	47.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,270.00000	6,323	47.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	42.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,270.00000	4,323	42.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,730.00000	3,677	27.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	27.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,520.00000	8,573	52.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	48.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,520.00000	6,573	48.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	42.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,520.00000	4,573	42.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.38680	12.44060		17.69	3,530,238.00	285	2,361.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	31.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,559.00000	9,613	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	30.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,560.00000	7,614	30.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		4.00000	0,004	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,563.00000	5,617	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		26.00000	0,025	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,585.00000	3,638	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		124.00000	0,120	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,683.00000	1,733	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		280.00000	0,269	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		839.00000	0,882	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		693.00000	0,663	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		252.00000	0,276	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,484.00000	1,435	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		43.00000	0,048	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,450.00000	2,396	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		9.00000	0,009	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,709.00000	9,763	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,710.00000	7,764	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		3.00000	0,003	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,712.00000	5,766	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		23.00000	0,023	26.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,732.00000	3,786	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		111.00000	0,107	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,820.00000	1,870	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		246.00000	0,237	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		955.00000	1,000	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		605.00000	0,579	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		314.00000	0,342	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,347.00000	1,300	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		56.00000	0,063	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,301.00000	2,248	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		10.00000	0,011	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,659.00000	9,713	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,660.00000	7,714	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		4.00000	0,003	27.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,663.00000	5,716	27.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		24.00000	0,024	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,683.00000	3,737	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		115.00000	0,111	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,774.00000	1,824	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		257.00000	0,247	19.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		916.00000	0,960	19.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		633.00000	0,606	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		292.00000	0,319	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,392.00000	1,345	17.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		51.00000	0,058	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,351.00000	2,298	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		10.00000	0,011	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,294.00000	3,240	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,059.00000	9,113	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,060.00000	7,114	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,909.00000	8,963	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		2.00000	0,001	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,911.00000	6,964	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		8.00000	0,007	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,917.00000	4,970	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		43.00000	0,041	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,952.00000	3,004	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		208.00000	0,200	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,117.00000	1,163	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		501.00000	0,478	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		410.00000	0,441	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,169.00000	1,125	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		78.00000	0,088	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,104.00000	2,052	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		13.00000	0,015	18.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,095.00000	3,041	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,759.00000	8,813	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		2.00000	0,002	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,761.00000	6,815	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		9.00000	0,009	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,768.00000	4,822	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		48.00000	0,047	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,807.00000	2,860	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		236.00000	0,227	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		995.00000	1,040	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		577.00000	0,552	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		336.00000	0,365	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,302.00000	1,256	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		61.00000	0,069	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,252.00000	2,199	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		11.00000	0,012	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,244.00000	3,191	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,004	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,809.00000	8,863	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		2.00000	0,002	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,811.00000	6,865	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		9.00000	0,008	27.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,818.00000	4,871	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		46.00000	0,045	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,855.00000	2,908	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		226.00000	0,218	20.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,035.00000	1,081	20.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		551.00000	0,527	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		360.00000	0,390	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,257.00000	1,212	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		66.00000	0,075	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,203.00000	2,150	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		12.00000	0,013	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,194.00000	3,141	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,004	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,959.00000	9,013	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,960.00000	7,014	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		7.00000	0,007	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,966.00000	5,020	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		41.00000	0,040	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,000.00000	3,053	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		199.00000	0,192	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,158.00000	1,205	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		477.00000	0,456	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		436.00000	0,469	17.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,126.00000	1,082	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		85.00000	0,095	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,055.00000	2,002	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		14.00000	0,015	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,045.00000	2,992	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,005	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,209.00000	9,263	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	29.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,210.00000	7,264	29.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,359.00000	9,413	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	30.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,360.00000	7,414	30.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,609.00000	9,663	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	30.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,610.00000	7,664	30.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		4.00000	0,004	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,613.00000	5,667	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		25.00000	0,024	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,634.00000	3,687	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		268.00000	0,258	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		877.00000	0,921	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		662.00000	0,634	17.30	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	12.05	Put		271.00000	0,297	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,438.00000	1,390	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		47.00000	0,053	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,400.00000	2,347	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,010	19.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,509.00000	9,563	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	30.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,510.00000	7,564	30.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,459.00000	9,513	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	30.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,460.00000	7,514	30.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,409.00000	9,463	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,410.00000	7,464	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,309.00000	9,363	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	30.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,310.00000	7,364	30.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,159.00000	9,213	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,160.00000	7,214	29.85	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	21.55	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,109.00000	9,163	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,110.00000	7,164	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,009.00000	9,063	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	29.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,010.00000	7,064	29.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		7.00000	0,007	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,016.00000	5,070	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		39.00000	0,038	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,048.00000	3,101	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		191.00000	0,185	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,200.00000	1,248	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		454.00000	0,436	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		463.00000	0,499	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,083.00000	1,043	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		92.00000	0,106	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,006.00000	1,954	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		15.00000	0,017	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,995.00000	2,942	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,005	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,859.00000	8,913	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		2.00000	0,002	29.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,861.00000	6,915	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		8.00000	0,008	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,867.00000	4,921	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		21.00000	0,020	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,880.00000	3,933	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		44.00000	0,043	25.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,903.00000	2,956	25.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		100.00000	0,097	23.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,959.00000	2,010	23.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		217.00000	0,209	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,076.00000	1,122	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		525.00000	0,502	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		384.00000	0,415	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,213.00000	1,168	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		72.00000	0,081	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,153.00000	2,101	18.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		12.00000	0,014	18.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,144.00000	3,091	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	0,004	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		120.00000	0,116	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,729.00000	1,779	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		4.00000	0,004	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,463.00000	5,517	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		12.00000	0,012	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,471.00000	4,525	27.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		28.00000	0,027	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,487.00000	3,540	26.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		61.00000	0,059	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,520.00000	2,572	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		134.00000	0,129	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,593.00000	1,642	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		305.00000	0,294	19.13	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		764.00000	0,807	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		756.00000	0,724	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		215.00000	0,237	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,577.00000	1,527	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		36.00000	0,040	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,549.00000	2,495	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,008	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		6.00000	0,005	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,215.00000	5,268	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		15.00000	0,015	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,224.00000	4,278	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		34.00000	0,033	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,243.00000	3,296	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		76.00000	0,073	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,285.00000	2,336	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		163.00000	0,157	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,372.00000	1,420	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		380.00000	0,366	18.41	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	12.65	Put		589.00000	0,629	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		929.00000	0,893	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		138.00000	0,156	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,813.00000	1,762	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		22.00000	0,025	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,796.00000	2,743	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	0,006	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		5.00000	0,005	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,314.00000	5,368	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		14.00000	0,013	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,323.00000	4,376	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		31.00000	0,030	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,340.00000	3,393	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		70.00000	0,067	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,379.00000	2,430	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		150.00000	0,145	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,459.00000	1,508	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		348.00000	0,335	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		657.00000	0,698	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		857.00000	0,823	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		166.00000	0,186	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,718.00000	1,668	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		27.00000	0,031	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,697.00000	2,644	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,007	21.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		6.00000	0,006	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,115.00000	5,169	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		17.00000	0,016	27.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,126.00000	4,179	27.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		37.00000	0,035	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,146.00000	3,198	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		82.00000	0,079	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,191.00000	2,242	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		176.00000	0,170	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,285.00000	1,333	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		416.00000	0,399	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		525.00000	0,562	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,005.00000	0,966	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		114.00000	0,129	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,909.00000	1,858	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		18.00000	0,021	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,896.00000	2,843	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,006	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		5.00000	0,004	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,414.00000	5,467	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		13.00000	0,012	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,422.00000	4,475	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		29.00000	0,028	26.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,438.00000	3,491	26.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		64.00000	0,062	24.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,473.00000	2,525	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		139.00000	0,134	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,548.00000	1,597	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		319.00000	0,307	18.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		728.00000	0,770	18.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		789.00000	0,756	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		198.00000	0,219	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,623.00000	1,574	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		32.00000	0,037	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,598.00000	2,545	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,008	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		4.00000	0,004	27.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,513.00000	5,567	27.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		11.00000	0,011	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,520.00000	4,574	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		27.00000	0,026	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,536.00000	3,589	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		59.00000	0,057	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,568.00000	2,620	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		129.00000	0,125	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,638.00000	1,688	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		292.00000	0,281	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		801.00000	0,844	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		724.00000	0,693	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		233.00000	0,256	17.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,530.00000	1,481	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		39.00000	0,044	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,499.00000	2,446	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,009	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		5.00000	0,005	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,364.00000	5,418	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		13.00000	0,013	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,372.00000	4,426	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		30.00000	0,029	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,389.00000	3,442	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		67.00000	0,064	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,426.00000	2,477	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		145.00000	0,140	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,504.00000	1,553	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		333.00000	0,321	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		692.00000	0,734	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		822.00000	0,789	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		181.00000	0,202	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,671.00000	1,621	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		30.00000	0,034	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,648.00000	2,594	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,007	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		5.00000	0,005	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,264.00000	5,318	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		15.00000	0,014	27.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,274.00000	4,327	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		33.00000	0,032	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,292.00000	3,345	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		73.00000	0,070	23.99	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,332.00000	2,383	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		156.00000	0,151	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,415.00000	1,464	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		364.00000	0,350	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		623.00000	0,663	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		893.00000	0,857	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		152.00000	0,170	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,765.00000	1,715	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		24.00000	0,028	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,747.00000	2,694	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,007	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		6.00000	0,006	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,165.00000	5,219	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		16.00000	0,016	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,175.00000	4,229	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		35.00000	0,034	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,194.00000	3,247	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		79.00000	0,076	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,238.00000	2,289	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		169.00000	0,164	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,328.00000	1,377	21.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		398.00000	0,382	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		557.00000	0,595	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		966.00000	0,929	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		125.00000	0,142	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,861.00000	1,810	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		20.00000	0,023	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,846.00000	2,793	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,006	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		7.00000	0,006	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,066.00000	5,119	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		18.00000	0,017	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,077.00000	4,130	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		38.00000	0,037	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,097.00000	3,150	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		86.00000	0,083	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,145.00000	2,196	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		434.00000	0,417	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		493.00000	0,530	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,044.00000	1,004	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		103.00000	0,117	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,958.00000	1,906	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		17.00000	0,019	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,946.00000	2,892	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	0,005	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		184.00000	0,177	20.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,243.00000	1,290	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,160.00000	8,214	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		2.00000	0,002	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,161.00000	6,215	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,842.00000	3,789	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,002	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,060.00000	8,114	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		2.00000	0,002	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,061.00000	6,115	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,942.00000	3,888	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,110.00000	8,164	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		2.00000	0,002	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,111.00000	6,165	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,892.00000	3,838	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,360.00000	8,414	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		2.00000	0,002	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,361.00000	6,415	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,643.00000	3,589	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	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	15/03/2010	Foreign Exchange Future	20.90	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,460.00000	8,514	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		2.00000	0,002	28.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,461.00000	6,515	28.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,543.00000	3,489	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,410.00000	8,464	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		2.00000	0,002	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,411.00000	6,465	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,593.00000	3,539	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		1.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,510.00000	8,563	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		2.00000	0,002	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,511.00000	6,565	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,493.00000	3,440	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,003	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,659.00000	8,713	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		2.00000	0,002	29.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,661.00000	6,715	29.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		10.00000	0,010	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,669.00000	4,723	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		52.00000	0,050	24.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,711.00000	2,763	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,344.00000	3,290	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,709.00000	8,763	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		2.00000	0,002	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,711.00000	6,765	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		9.00000	0,009	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,718.00000	4,772	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		50.00000	0,048	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,759.00000	2,811	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,609.00000	8,663	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		2.00000	0,002	29.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,611.00000	6,665	29.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		10.00000	0,010	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,619.00000	4,673	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		54.00000	0,052	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,663.00000	2,715	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,393.00000	3,340	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,003	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	31.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,910.00000	7,964	31.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		3.00000	0,003	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,912.00000	5,966	27.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		20.00000	0,020	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,929.00000	3,983	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		96.00000	0,093	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,005.00000	2,056	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,092.00000	4,038	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,491.00000	4,437	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,443.00000	3,390	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,003	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,441.00000	4,387	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,591.00000	4,537	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,391.00000	4,337	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,210.00000	8,264	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		2.00000	0,002	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,211.00000	6,265	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,792.00000	3,739	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,002	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,291.00000	4,237	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	30.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,760.00000	7,814	30.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		3.00000	0,003	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,762.00000	5,816	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		23.00000	0,022	26.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,782.00000	3,835	26.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		107.00000	0,104	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,866.00000	1,917	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,241.00000	4,188	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,001	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,010.00000	8,064	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		3.00000	0,003	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,012.00000	6,066	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		19.00000	0,018	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,028.00000	4,081	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		90.00000	0,086	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,099.00000	2,149	23.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,992.00000	3,938	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,260.00000	8,314	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		2.00000	0,002	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,261.00000	6,315	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,742.00000	3,689	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,002	25.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,960.00000	8,014	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		3.00000	0,003	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,962.00000	6,016	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		20.00000	0,019	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,979.00000	4,032	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		93.00000	0,090	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,052.00000	2,103	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,042.00000	3,988	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,310.00000	8,364	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		2.00000	0,002	28.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,311.00000	6,365	28.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,693.00000	3,639	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.59290	12.64770		18.00	201,486.40	16	971.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,404.00000	9,459	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		11.00000	0,010	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,413.00000	7,467	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,002	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,704.00000	9,759	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		8.00000	0,008	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,710.00000	7,765	27.09	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	21.85	Call		3.00000	0,002	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,205.00000	9,259	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		12.00000	0,012	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,214.00000	7,269	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		46.00000	0,043	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,248.00000	5,300	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		119.00000	0,114	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,321.00000	3,371	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,003	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,055.00000	9,110	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		14.00000	0,013	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,066.00000	7,120	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		49.00000	0,046	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,101.00000	5,153	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		128.00000	0,123	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,180.00000	3,230	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,955.00000	9,010	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		15.00000	0,014	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,967.00000	7,021	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		380.00000	0,364	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,332.00000	1,371	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		682.00000	0,654	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		634.00000	0,661	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,094.00000	2,040	16.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		46.00000	0,047	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,065.00000	3,010	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		17.00000	0,017	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		4.00000	0,003	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,756.00000	8,810	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		18.00000	0,016	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,770.00000	6,823	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		4.00000	0,003	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,806.00000	8,860	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		17.00000	0,016	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,819.00000	6,873	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		750.00000	0,720	17.79	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		552.00000	0,577	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,365.00000	1,319	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		167.00000	0,176	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,237.00000	2,184	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		39.00000	0,041	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,213.00000	3,158	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		15.00000	0,015	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		3.00000	0,002	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,255.00000	9,309	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		45.00000	0,042	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,297.00000	5,349	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		117.00000	0,111	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,369.00000	3,418	24.45	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	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,454.00000	9,509	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		10.00000	0,009	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,462.00000	7,516	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		41.00000	0,038	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,493.00000	5,545	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,002	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,604.00000	9,659	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		9.00000	0,008	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,611.00000	7,665	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		849.00000	0,816	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		451.00000	0,473	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,524.00000	1,477	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		126.00000	0,134	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,430.00000	2,376	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		32.00000	0,033	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,002	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,654.00000	9,709	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		9.00000	0,008	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,661.00000	7,715	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,484.00000	1,437	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		136.00000	0,144	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,382.00000	2,328	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		34.00000	0,035	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,002	27.02	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	22.20	Put		9,554.00000	9,609	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		9.00000	0,009	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,561.00000	7,616	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		275.00000	0,263	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,827.00000	1,870	21.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		477.00000	0,458	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,029.00000	1,065	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		876.00000	0,842	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		428.00000	0,449	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,565.00000	1,518	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		117.00000	0,125	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,478.00000	2,425	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		30.00000	0,032	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,504.00000	9,559	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		40.00000	0,037	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,542.00000	5,594	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		104.00000	0,099	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,606.00000	3,656	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,354.00000	9,409	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		11.00000	0,010	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,363.00000	7,417	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,304.00000	9,359	27.02	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	19.95	Call		11.00000	0,011	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,313.00000	7,368	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		44.00000	0,041	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,346.00000	5,398	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		114.00000	0,109	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,416.00000	3,466	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		3.00000	0,003	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,155.00000	9,210	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		13.00000	0,012	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,165.00000	7,219	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		47.00000	0,044	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,199.00000	5,251	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		122.00000	0,117	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,274.00000	3,324	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,113.00000	1,074	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		265.00000	0,281	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,910.00000	1,860	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		62.00000	0,067	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,868.00000	2,814	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		20.00000	0,021	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,003	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,105.00000	9,160	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		13.00000	0,012	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,115.00000	7,169	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	27.02	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	21.65	Put		9,005.00000	9,060	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		15.00000	0,014	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,017.00000	7,071	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		370.00000	0,354	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,372.00000	1,411	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,214.00000	1,173	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		216.00000	0,230	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,046.00000	1,995	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		48.00000	0,052	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,905.00000	8,960	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		16.00000	0,015	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,918.00000	6,972	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		42.00000	0,039	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,444.00000	5,496	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		68.00000	0,064	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,470.00000	4,521	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		109.00000	0,104	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,511.00000	3,561	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		177.00000	0,170	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,579.00000	2,627	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		391.00000	0,375	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,293.00000	1,332	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		704.00000	0,675	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		606.00000	0,632	17.93	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	11.55	Call		1,288.00000	1,244	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		190.00000	0,201	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,141.00000	2,088	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		43.00000	0,045	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,114.00000	3,060	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		16.00000	0,017	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		268.00000	0,257	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,870.00000	1,914	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		32.00000	0,030	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,984.00000	6,037	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		85.00000	0,082	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,037.00000	4,089	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		135.00000	0,129	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,087.00000	3,136	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		931.00000	0,896	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		383.00000	0,403	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,649.00000	1,601	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		101.00000	0,108	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		34.00000	0,032	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,886.00000	5,939	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		537.00000	0,515	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		889.00000	0,922	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		989.00000	0,953	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		341.00000	0,360	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,735.00000	1,685	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		87.00000	0,092	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,673.00000	2,619	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		25.00000	0,026	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		39.00000	0,036	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,591.00000	5,643	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		63.00000	0,060	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,615.00000	4,667	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		102.00000	0,097	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,654.00000	3,704	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		164.00000	0,157	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,716.00000	2,764	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		359.00000	0,344	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,411.00000	1,451	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		641.00000	0,616	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		693.00000	0,723	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,180.00000	1,139	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		232.00000	0,246	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,001.00000	1,949	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		53.00000	0,056	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,966.00000	2,912	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		18.00000	0,019	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,081.00000	1,043	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		283.00000	0,300	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,866.00000	1,816	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		68.00000	0,073	16.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,819.00000	2,765	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		21.00000	0,022	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		50.00000	0,048	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,052.00000	5,105	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		84.00000	0,080	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,086.00000	4,137	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		491.00000	0,471	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		993.00000	1,028	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		903.00000	0,869	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		405.00000	0,426	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,527.00000	2,473	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		29.00000	0,030	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		33.00000	0,031	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,935.00000	5,988	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		87.00000	0,083	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,989.00000	4,040	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		138.00000	0,132	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,040.00000	3,089	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		297.00000	0,285	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,699.00000	1,742	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		521.00000	0,500	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		923.00000	0,957	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		960.00000	0,924	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		362.00000	0,381	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,692.00000	1,643	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		94.00000	0,100	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,624.00000	2,570	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		26.00000	0,027	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		34.00000	0,032	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,836.00000	5,889	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		56.00000	0,053	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,858.00000	4,910	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		91.00000	0,087	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,893.00000	3,944	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		145.00000	0,138	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,947.00000	2,995	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		553.00000	0,530	18.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		855.00000	0,887	18.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,019.00000	0,982	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		321.00000	0,339	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,778.00000	1,728	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		80.00000	0,085	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,722.00000	2,668	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		24.00000	0,025	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		569.00000	0,546	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		821.00000	0,853	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,050.00000	1,012	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		302.00000	0,319	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,770.00000	2,716	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		22.00000	0,023	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	18.25	Call		38.00000	0,036	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,640.00000	5,693	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		61.00000	0,058	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,663.00000	4,715	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		99.00000	0,095	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,701.00000	3,752	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		160.00000	0,153	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,762.00000	2,810	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		622.00000	0,597	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		724.00000	0,754	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,146.00000	1,106	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		248.00000	0,263	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,955.00000	1,904	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		57.00000	0,061	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,917.00000	2,863	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		19.00000	0,020	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		350.00000	0,335	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,452.00000	1,492	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		43.00000	0,040	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,395.00000	5,447	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		70.00000	0,066	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,422.00000	4,473	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		111.00000	0,106	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,463.00000	3,513	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		182.00000	0,174	22.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,534.00000	2,581	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		414.00000	0,396	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,216.00000	1,253	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		48.00000	0,045	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,150.00000	5,202	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		79.00000	0,075	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,181.00000	4,232	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		125.00000	0,120	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,227.00000	3,277	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		208.00000	0,199	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,310.00000	2,356	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		464.00000	0,445	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,066.00000	1,102	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		53.00000	0,050	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,955.00000	5,007	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,444.00000	1,397	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		146.00000	0,154	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,333.00000	2,280	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		35.00000	0,037	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,311.00000	3,257	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,014	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		57.00000	0,054	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,809.00000	4,861	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		93.00000	0,089	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,845.00000	3,896	25.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		248.00000	0,238	21.87	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,000.00000	2,045	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,404.00000	1,358	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		156.00000	0,165	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,285.00000	2,232	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		37.00000	0,039	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		89.00000	0,085	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,941.00000	3,992	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		141.00000	0,135	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,993.00000	3,042	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		236.00000	0,226	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,088.00000	2,133	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		402.00000	0,385	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,254.00000	1,292	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		726.00000	0,697	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		578.00000	0,604	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,326.00000	1,281	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		178.00000	0,188	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,189.00000	2,136	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		41.00000	0,043	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,163.00000	3,109	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,016	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		12.00000	0,011	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,264.00000	7,318	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		35.00000	0,033	27.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,787.00000	5,840	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		73.00000	0,070	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,325.00000	4,377	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		149.00000	0,142	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,901.00000	2,949	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		322.00000	0,309	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,574.00000	1,616	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		774.00000	0,743	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		526.00000	0,550	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,822.00000	1,772	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		74.00000	0,079	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,262.00000	3,207	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,014	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,749.00000	4,694	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		305.00000	0,293	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,657.00000	1,700	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		10.00000	0,009	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,512.00000	7,566	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		31.00000	0,029	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,033.00000	6,086	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		65.00000	0,061	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,567.00000	4,618	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		131.00000	0,125	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,133.00000	3,182	24.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		282.00000	0,270	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,784.00000	1,827	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		661.00000	0,634	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		663.00000	0,691	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,607.00000	1,559	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		109.00000	0,116	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,015.00000	2,961	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,018	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,500.00000	4,446	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,003	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		7.00000	0,006	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,959.00000	8,013	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		22.00000	0,021	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,474.00000	6,528	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		52.00000	0,049	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,004.00000	5,056	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		106.00000	0,102	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,558.00000	3,609	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		225.00000	0,215	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,177.00000	2,222	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		506.00000	0,485	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		958.00000	0,992	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,251.00000	1,207	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		203.00000	0,214	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,576.00000	2,522	18.09	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		28.00000	0,029	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,054.00000	4,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,007	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		37.00000	0,035	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,689.00000	5,742	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		60.00000	0,057	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,712.00000	4,764	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		97.00000	0,093	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,749.00000	3,800	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		156.00000	0,149	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,808.00000	2,856	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		261.00000	0,250	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,913.00000	1,957	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		340.00000	0,326	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,492.00000	1,533	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		451.00000	0,432	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,103.00000	1,139	19.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		604.00000	0,580	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		756.00000	0,787	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		823.00000	0,791	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		475.00000	0,498	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		290.00000	0,278	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,742.00000	1,785	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		36.00000	0,034	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,738.00000	5,791	27.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		58.00000	0,055	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,760.00000	4,812	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		95.00000	0,091	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,797.00000	3,848	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		152.00000	0,145	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,854.00000	2,902	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		331.00000	0,317	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,533.00000	1,574	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		438.00000	0,420	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,140.00000	1,177	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		586.00000	0,563	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		788.00000	0,820	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		798.00000	0,767	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		500.00000	0,524	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		314.00000	0,301	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,616.00000	1,658	20.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		54.00000	0,051	26.51	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,906.00000	4,958	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		425.00000	0,408	19.72	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,177.00000	1,215	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		255.00000	0,244	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,957.00000	2,001	21.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		6.00000	0,005	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,158.00000	8,212	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		28.00000	0,026	27.56	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	18.80	Put		6,180.00000	6,233	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		77.00000	0,073	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,229.00000	4,280	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		202.00000	0,193	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,354.00000	2,400	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,856.00000	3,802	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,009	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		6.00000	0,006	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,058.00000	8,113	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		30.00000	0,028	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,082.00000	6,135	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		82.00000	0,077	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,134.00000	4,184	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		214.00000	0,204	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,266.00000	2,311	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,955.00000	3,901	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,008	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		6.00000	0,006	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,108.00000	8,163	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		29.00000	0,027	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,131.00000	6,184	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,906.00000	3,851	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,008	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		5.00000	0,005	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,357.00000	8,412	27.02	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	19.00	Call		24.00000	0,022	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,376.00000	6,429	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,658.00000	3,603	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,010	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		5.00000	0,004	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,457.00000	8,511	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		66.00000	0,063	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,518.00000	4,570	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		173.00000	0,165	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,625.00000	2,672	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,559.00000	3,504	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,011	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		5.00000	0,004	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,407.00000	8,461	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		23.00000	0,022	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,425.00000	6,479	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,608.00000	3,554	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,011	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		4.00000	0,004	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,506.00000	8,561	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		22.00000	0,020	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,524.00000	6,577	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		169.00000	0,161	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,671.00000	2,718	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,509.00000	3,455	21.25	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	9.15	Put		11.00000	0,012	21.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		4.00000	0,004	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,656.00000	8,711	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		19.00000	0,018	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,671.00000	6,725	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,361.00000	3,306	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,013	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		4.00000	0,004	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,706.00000	8,761	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		18.00000	0,017	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,720.00000	6,774	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		4.00000	0,004	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,606.00000	8,661	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		20.00000	0,018	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,622.00000	6,675	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,410.00000	3,356	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,013	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		7.00000	0,006	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,909.00000	7,963	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		230.00000	0,221	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,132.00000	2,178	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,104.00000	4,049	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,006	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,460.00000	3,405	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,012	21.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,450.00000	4,396	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,003	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,600.00000	4,545	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,401.00000	4,346	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		6.00000	0,005	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,208.00000	8,262	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		27.00000	0,025	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,229.00000	6,282	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		75.00000	0,072	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,277.00000	4,329	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		197.00000	0,188	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,399.00000	2,445	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,807.00000	3,752	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	0,009	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		6.00000	0,006	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,008.00000	8,063	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		219.00000	0,210	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,221.00000	2,267	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,005.00000	3,950	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,007	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,302.00000	4,247	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	0,004	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		8.00000	0,007	27.08	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	20.40	Put		7,760.00000	7,814	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,252.00000	4,198	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,005	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		5.00000	0,005	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,257.00000	8,312	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		26.00000	0,024	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,278.00000	6,331	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		192.00000	0,183	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,444.00000	2,490	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,757.00000	3,702	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,009	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,855.00000	8,910	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		16.00000	0,015	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,868.00000	6,922	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		5.00000	0,005	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,307.00000	8,362	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		25.00000	0,023	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,327.00000	6,380	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		72.00000	0,068	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,374.00000	4,425	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		187.00000	0,179	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,489.00000	2,536	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,707.00000	3,653	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,010	21.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,556.00000	8,611	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		21.00000	0,019	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,573.00000	6,626	27.44	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08470	0.08570		23.50	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		755.00000	0,007	23.50	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		185.00000	0,002	23.50	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		323.00000	0,003	27.66	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		753.00000	0,008	27.66	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,583.00000	0,015	20.93	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		13.00000	0,000	20.93	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08620	0.08730		27.64	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		998.00000	0,009	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		268.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		568.00000	0,005	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		838.00000	0,009	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,762.00000	0,017	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		32.00000	0,000	21.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.06200	11.06540		14.50	4,557,544.00	412	30,821.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,635.00000	8,638	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	49.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,635.00000	6,638	49.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	54.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,735.00000	8,738	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	50.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,735.00000	6,738	50.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,385.00000	8,388	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	48.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,385.00000	6,388	48.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	42.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,385.00000	4,388	42.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,615.00000	1,612	21.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	21.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,615.00000	2,612	21.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	21.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,615.00000	3,612	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,285.00000	8,288	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	48.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,285.00000	6,288	48.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	42.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,285.00000	4,288	42.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		42.00000	0,034	16.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		327.00000	0,322	16.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		720.00000	0,716	19.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		5.00000	0,004	19.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,715.00000	1,712	21.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	21.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,715.00000	2,712	21.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	21.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,715.00000	3,712	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,185.00000	8,188	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	48.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,185.00000	6,188	48.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		61.00000	0,052	16.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		246.00000	0,240	16.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		818.00000	0,814	20.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		3.00000	0,002	20.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,815.00000	2,812	21.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,815.00000	3,812	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,535.00000	8,538	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	49.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,535.00000	6,538	49.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,785.00000	8,788	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	50.26	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	14/12/2009	Foreign Exchange Future	17.85	Put		6,785.00000	6,788	50.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,835.00000	8,838	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	50.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,835.00000	6,838	50.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,685.00000	8,688	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	49.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,685.00000	6,688	49.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,585.00000	8,588	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	49.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,585.00000	6,588	49.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,435.00000	8,438	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	49.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,435.00000	6,438	49.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,335.00000	8,338	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,335.00000	6,338	48.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	42.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,335.00000	4,338	42.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		34.00000	0,028	17.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		369.00000	0,366	17.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		671.00000	0,667	19.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		6.00000	0,005	19.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,665.00000	1,662	21.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	21.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,665.00000	2,662	21.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	21.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,665.00000	3,662	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,235.00000	8,238	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	48.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,235.00000	6,238	48.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,135.00000	8,138	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	48.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,135.00000	6,138	48.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	41.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,135.00000	4,138	41.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,135.00000	3,138	36.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		74.00000	0,064	15.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		209.00000	0,202	15.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		868.00000	0,864	21.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		3.00000	0,002	21.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,865.00000	1,862	21.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	21.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,865.00000	2,862	21.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,865.00000	3,862	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	42.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,235.00000	4,238	42.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,235.00000	3,238	37.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		51.00000	0,042	16.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		286.00000	0,280	16.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		769.00000	0,765	20.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		4.00000	0,003	20.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,765.00000	1,762	21.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	21.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,765.00000	2,762	21.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	21.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,765.00000	3,762	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	42.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,435.00000	4,438	42.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,435.00000	3,438	38.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		23.00000	0,018	18.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		458.00000	0,456	18.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		575.00000	0,570	18.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		10.00000	0,008	18.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,565.00000	1,562	21.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	21.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,565.00000	2,562	21.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	21.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,565.00000	3,562	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,535.00000	4,538	43.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		16.00000	0,012	18.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		551.00000	0,550	18.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,465.00000	1,462	21.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	21.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,465.00000	2,462	21.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	21.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,465.00000	3,462	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,685.00000	4,688	43.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,316.00000	1,312	22.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		1.00000	0,000	22.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,315.00000	2,312	21.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	21.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,315.00000	3,312	21.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,785.00000	4,788	43.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		266.00000	0,256	16.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		51.00000	0,044	16.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,216.00000	1,212	22.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		1.00000	0,000	22.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,215.00000	2,212	21.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	21.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,215.00000	3,212	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,985.00000	4,988	44.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		3,985.00000	3,988	41.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,016.00000	1,013	22.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		1.00000	0,001	22.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,015.00000	2,012	21.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	21.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,015.00000	3,012	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		5,035.00000	5,038	44.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		108.00000	0,096	14.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		143.00000	0,134	14.90	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	14/12/2009	Foreign Exchange Future	10.10	Call		967.00000	0,963	21.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2.00000	0,001	21.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		2,965.00000	2,962	21.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	21.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,935.00000	4,938	44.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,935.00000	3,938	41.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		4.00000	0,003	22.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		939.00000	0,941	22.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		159.00000	0,147	14.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		94.00000	0,085	14.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,066.00000	1,063	22.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		1.00000	0,001	22.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,065.00000	2,062	21.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	21.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,065.00000	3,062	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,835.00000	4,838	44.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	40.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,835.00000	3,838	40.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		5.00000	0,004	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		840.00000	0,842	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		228.00000	0,217	15.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		63.00000	0,055	15.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,166.00000	1,162	22.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		1.00000	0,000	22.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,165.00000	2,162	21.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	21.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,165.00000	3,162	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		19.00000	0,015	18.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		504.00000	0,503	18.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,585.00000	4,588	43.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,416.00000	1,412	21.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		1.00000	0,000	21.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,415.00000	2,412	21.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	21.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,415.00000	3,412	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,635.00000	4,638	43.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	39.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,635.00000	3,638	39.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		11.00000	0,008	19.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		646.00000	0,646	19.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		391.00000	0,384	17.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		26.00000	0,022	17.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,366.00000	1,362	22.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		1.00000	0,000	22.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,365.00000	2,362	21.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	21.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,365.00000	3,362	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,735.00000	4,738	43.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,735.00000	3,738	40.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		7.00000	0,006	20.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		742.00000	0,744	20.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		306.00000	0,297	16.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		41.00000	0,035	16.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,266.00000	1,262	22.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		1.00000	0,000	22.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,265.00000	2,262	21.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	21.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,265.00000	3,262	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		3.00000	0,002	22.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		988.00000	0,990	22.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		6.00000	0,005	20.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		791.00000	0,793	20.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		9.00000	0,007	20.06	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	11.75	Put		694.00000	0,695	20.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	51.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		7,035.00000	7,038	51.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,535.00000	5,538	46.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		4,035.00000	4,038	41.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		3.00000	0,002	22.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		1,038.00000	1,040	22.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		481.00000	0,475	17.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		16.00000	0,013	17.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		1,965.00000	1,962	21.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	21.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	51.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,185.00000	7,188	51.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	46.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,685.00000	5,688	46.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,185.00000	4,188	42.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		348.00000	0,339	16.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		33.00000	0,027	16.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,815.00000	1,812	21.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	21.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	52.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,485.00000	7,488	52.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	47.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,985.00000	5,988	47.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	42.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,485.00000	4,488	42.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		129.00000	0,117	14.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		114.00000	0,105	14.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,515.00000	1,512	21.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	21.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	39.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,685.00000	3,688	39.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		4.00000	0,003	21.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		889.00000	0,891	21.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		28.00000	0,023	17.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		413.00000	0,411	17.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		192.00000	0,181	15.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		77.00000	0,069	15.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		623.00000	0,618	19.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		8.00000	0,006	19.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	39.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,585.00000	3,588	39.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		2.00000	0,002	23.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,087.00000	1,090	23.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		13.00000	0,010	19.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		598.00000	0,598	19.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		90.00000	0,079	15.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		175.00000	0,167	15.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		436.00000	0,429	17.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		21.00000	0,017	17.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		2.00000	0,001	24.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,187.00000	1,189	24.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.90	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,535.00000	3,538	38.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		2.00000	0,001	23.64	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,137.00000	1,139	23.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		1.00000	0,001	24.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,236.00000	1,239	24.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		1.00000	0,001	25.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,386.00000	1,389	25.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		1.00000	0,001	24.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,286.00000	1,289	24.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	27.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,635.00000	1,638	27.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		1.00000	0,000	26.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,536.00000	1,538	26.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		1.00000	0,001	26.02	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,436.00000	1,439	26.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		1.00000	0,001	25.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,336.00000	1,339	25.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,785.00000	1,788	28.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	28.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,685.00000	1,688	28.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		1.00000	0,000	27.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,586.00000	1,588	27.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		1.00000	0,000	26.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,486.00000	1,488	26.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	28.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,735.00000	1,738	28.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,935.00000	1,938	29.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	29.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,835.00000	1,838	29.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	29.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,885.00000	1,888	29.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		3,035.00000	3,038	36.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	30.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		2,035.00000	2,038	30.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	32.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,285.00000	2,288	32.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	30.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		2,085.00000	2,088	30.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	30.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,985.00000	1,988	30.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,935.00000	2,938	35.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,835.00000	2,838	35.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,735.00000	2,738	34.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,635.00000	2,638	33.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,535.00000	2,538	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,435.00000	2,438	32.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	32.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,335.00000	2,338	32.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,235.00000	2,238	31.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,135.00000	2,138	31.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,185.00000	3,188	36.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		3,085.00000	3,088	36.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,985.00000	2,988	35.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,885.00000	2,888	35.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,785.00000	2,788	34.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,685.00000	2,688	34.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,585.00000	2,588	33.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	33.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,485.00000	2,488	33.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,385.00000	2,388	32.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,185.00000	2,188	31.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,785.00000	3,788	40.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	53.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,885.00000	7,888	53.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	47.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,885.00000	5,888	47.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,885.00000	3,888	40.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,116.00000	1,112	22.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		1.00000	0,000	22.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,115.00000	2,112	21.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	21.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,115.00000	3,112	21.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,115.00000	4,112	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	54.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,935.00000	7,938	54.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	47.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,935.00000	5,938	47.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,065.00000	4,062	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,985.00000	7,988	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,015.00000	4,012	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		8,085.00000	8,088	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	47.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		6,085.00000	6,088	47.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		4,085.00000	4,088	41.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		917.00000	0,913	21.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2.00000	0,001	21.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1,915.00000	1,912	21.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	21.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2,915.00000	2,912	21.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		3,915.00000	3,912	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		8,035.00000	8,038	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	47.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		6,035.00000	6,038	47.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		3,965.00000	3,962	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,485.00000	8,488	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	49.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,485.00000	6,488	49.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		528.00000	0,522	18.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		13.00000	0,010	18.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,515.00000	2,512	21.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,515.00000	3,512	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.25530	11.25820		16.76	3,826,802.00	340	5,465.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,392.00000	8,395	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,393.00000	6,396	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		11.00000	0,012	29.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,403.00000	4,407	29.23	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	13.65	Call		52.00000	0,055	25.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,444.00000	2,450	25.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		271.00000	0,271	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		663.00000	0,666	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		755.00000	0,757	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		147.00000	0,152	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,628.00000	1,626	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		20.00000	0,021	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,612.00000	2,609	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,609.00000	3,606	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,642.00000	8,645	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	29.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,643.00000	6,646	29.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,742.00000	8,745	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,743.00000	6,746	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,492.00000	8,495	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,493.00000	6,496	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		117.00000	0,118	21.77	0.00	0	13,636.00

Contract Details				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	Put		1,459.00000	1,463	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,292.00000	8,295	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	28.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,293.00000	6,296	28.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		12.00000	0,014	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,304.00000	4,309	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		57.00000	0,059	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,349.00000	2,354	24.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		299.00000	0,298	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		591.00000	0,593	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		828.00000	0,830	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		120.00000	0,125	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,724.00000	1,722	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		16.00000	0,017	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,711.00000	2,709	21.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,004	21.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,709.00000	3,706	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,142.00000	8,145	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,143.00000	6,146	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		14.00000	0,017	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,156.00000	4,162	29.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		64.00000	0,066	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,206.00000	2,211	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		346.00000	0,345	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		488.00000	0,490	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		944.00000	0,946	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		86.00000	0,091	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,870.00000	1,868	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		12.00000	0,013	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,861.00000	2,858	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,859.00000	3,856	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,192.00000	8,195	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,193.00000	6,196	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		14.00000	0,016	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,206.00000	4,211	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		62.00000	0,064	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,254.00000	2,259	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		330.00000	0,329	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		522.00000	0,524	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		904.00000	0,907	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		96.00000	0,102	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,821.00000	1,819	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		13.00000	0,014	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,811.00000	2,808	22.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,809.00000	3,806	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,542.00000	8,545	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,543.00000	6,546	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,792.00000	8,795	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,793.00000	6,796	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,842.00000	8,845	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,843.00000	6,846	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,692.00000	8,695	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,693.00000	6,696	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,592.00000	8,595	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,593.00000	6,596	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	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,442.00000	8,445	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	28.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,443.00000	6,446	28.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,342.00000	8,345	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,343.00000	6,346	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		11.00000	0,013	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,353.00000	4,358	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		55.00000	0,057	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,397.00000	2,402	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		285.00000	0,284	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		627.00000	0,629	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		791.00000	0,793	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		133.00000	0,138	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,676.00000	1,674	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		18.00000	0,019	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,662.00000	2,659	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,659.00000	3,656	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,242.00000	8,245	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	28.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,243.00000	6,246	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,092.00000	8,095	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	28.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,093.00000	6,096	28.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		15.00000	0,018	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,107.00000	4,113	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		31.00000	0,034	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,123.00000	3,129	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		67.00000	0,069	24.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,159.00000	2,164	24.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		144.00000	0,145	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,236.00000	1,240	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		364.00000	0,363	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		456.00000	0,458	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		985.00000	0,987	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		77.00000	0,082	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,919.00000	1,917	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		11.00000	0,012	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,911.00000	2,908	22.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	22.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,909.00000	3,906	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,001	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		13.00000	0,015	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,255.00000	4,260	29.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		28.00000	0,030	27.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,270.00000	3,275	27.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		59.00000	0,061	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,301.00000	2,306	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		127.00000	0,128	21.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,369.00000	1,373	21.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		314.00000	0,313	17.69	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		556.00000	0,558	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		866.00000	0,868	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		108.00000	0,113	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,773.00000	1,771	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		15.00000	0,016	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,761.00000	2,758	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,759.00000	3,756	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		10.00000	0,011	29.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,452.00000	4,456	29.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		24.00000	0,027	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,466.00000	3,472	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		50.00000	0,053	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,492.00000	2,498	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		108.00000	0,110	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,550.00000	1,555	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		259.00000	0,258	18.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		701.00000	0,703	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		720.00000	0,722	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		162.00000	0,167	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,580.00000	1,578	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		22.00000	0,023	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,562.00000	2,559	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,004	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,559.00000	3,556	25.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	25.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		9.00000	0,011	29.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,501.00000	4,506	29.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		24.00000	0,026	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,516.00000	3,521	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		48.00000	0,051	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,540.00000	2,546	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		104.00000	0,105	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,596.00000	1,600	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		247.00000	0,246	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		739.00000	0,741	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		686.00000	0,687	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		178.00000	0,182	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,532.00000	1,531	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		24.00000	0,026	17.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,512.00000	2,510	21.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,005	21.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,509.00000	3,506	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		7.00000	0,008	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,699.00000	4,703	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		21.00000	0,023	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,713.00000	3,718	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		42.00000	0,044	26.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,734.00000	2,739	26.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		90.00000	0,091	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,782.00000	1,786	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		204.00000	0,205	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		896.00000	0,900	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		560.00000	0,560	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		252.00000	0,255	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,343.00000	1,343	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		35.00000	0,038	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,314.00000	2,311	20.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,006	20.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,310.00000	3,307	24.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		2.00000	0,002	24.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		7.00000	0,008	29.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,749.00000	4,753	29.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		20.00000	0,023	28.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,762.00000	3,768	28.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		40.00000	0,042	26.17	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	15/03/2010	Foreign Exchange Future	14.00	Put		2,782.00000	2,787	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		86.00000	0,088	23.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,828.00000	1,833	23.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		195.00000	0,196	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		937.00000	0,941	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		531.00000	0,531	16.63	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		273.00000	0,276	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,296.00000	1,296	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		38.00000	0,041	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,264.00000	2,262	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		6.00000	0,007	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,260.00000	3,257	24.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,002	24.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		8.00000	0,009	29.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,600.00000	4,604	29.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		22.00000	0,025	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,614.00000	3,620	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		45.00000	0,047	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,637.00000	2,642	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		96.00000	0,098	22.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,688.00000	1,693	22.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		224.00000	0,224	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		816.00000	0,819	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		621.00000	0,622	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		213.00000	0,217	16.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,437.00000	1,436	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		29.00000	0,031	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,413.00000	2,410	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,005	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,409.00000	3,407	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,002	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		9.00000	0,010	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,551.00000	4,555	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		23.00000	0,025	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,565.00000	3,570	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		47.00000	0,049	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,589.00000	2,594	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		100.00000	0,102	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,642.00000	1,647	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		235.00000	0,235	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		777.00000	0,780	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		653.00000	0,654	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		195.00000	0,199	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,484.00000	1,483	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		26.00000	0,028	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,463.00000	2,460	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,005	20.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,459.00000	3,456	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		8.00000	0,009	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
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,650.00000	4,654	29.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		21.00000	0,024	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,663.00000	3,669	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		43.00000	0,046	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,685.00000	2,691	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		93.00000	0,095	22.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,735.00000	1,740	22.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		214.00000	0,214	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		856.00000	0,859	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		590.00000	0,591	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		232.00000	0,236	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,390.00000	1,389	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		32.00000	0,034	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,363.00000	2,361	20.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		5.00000	0,006	20.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,359.00000	3,357	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,002	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		6.00000	0,006	28.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,898.00000	4,901	28.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		18.00000	0,021	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,910.00000	3,916	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		36.00000	0,038	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,928.00000	2,933	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		78.00000	0,080	23.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,970.00000	1,975	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	15/03/2010	Foreign Exchange Future	12.15	Call		171.00000	0,171	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,063.00000	1,066	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		450.00000	0,450	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		342.00000	0,345	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,158.00000	1,159	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		50.00000	0,054	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,116.00000	2,113	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,008	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,110.00000	3,107	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		6.00000	0,007	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,798.00000	4,802	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		20.00000	0,022	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,812.00000	3,817	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		39.00000	0,041	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,831.00000	2,836	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		83.00000	0,085	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,875.00000	1,880	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		187.00000	0,187	19.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		979.00000	0,982	19.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		503.00000	0,503	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		295.00000	0,298	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,250.00000	1,250	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		42.00000	0,045	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,215.00000	2,212	19.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		7.00000	0,007	19.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,210.00000	3,207	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		6.00000	0,007	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,848.00000	4,852	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		19.00000	0,021	29.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,861.00000	3,866	29.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		37.00000	0,040	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,879.00000	2,885	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		81.00000	0,082	23.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,923.00000	1,927	23.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		476.00000	0,476	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		318.00000	0,321	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,204.00000	1,205	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		46.00000	0,050	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,165.00000	2,163	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		7.00000	0,008	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,160.00000	3,157	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		5.00000	0,006	28.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,947.00000	4,951	28.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		18.00000	0,020	29.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,960.00000	3,965	29.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		34.00000	0,037	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,976.00000	2,982	26.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		75.00000	0,077	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,017.00000	2,022	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		163.00000	0,164	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,105.00000	1,109	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		426.00000	0,424	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		368.00000	0,369	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,113.00000	1,114	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		55.00000	0,059	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,066.00000	2,064	19.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		8.00000	0,009	19.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,060.00000	3,057	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		5.00000	0,005	28.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,997.00000	5,000	28.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		17.00000	0,020	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,009.00000	4,015	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		33.00000	0,036	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,025.00000	3,031	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		73.00000	0,075	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,065.00000	2,070	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		156.00000	0,157	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,148.00000	1,152	20.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		402.00000	0,400	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		394.00000	0,395	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,068.00000	1,070	16.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		60.00000	0,065	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,017.00000	2,015	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		9.00000	0,010	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,010.00000	3,007	23.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		178.00000	0,179	19.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,020.00000	1,024	19.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	31.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,892.00000	7,895	31.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	28.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,893.00000	5,896	28.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,109.00000	4,106	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,001	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,042.00000	8,045	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,043.00000	6,046	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		16.00000	0,019	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,058.00000	4,064	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		70.00000	0,072	24.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,112.00000	2,117	24.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		382.00000	0,381	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		424.00000	0,426	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,026.00000	1,028	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		68.00000	0,073	16.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,968.00000	1,966	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		10.00000	0,011	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,960.00000	2,958	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,003	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,959.00000	3,956	27.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,001	27.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,992.00000	7,995	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	28.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,993.00000	5,996	28.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,009.00000	4,006	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,001	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	31.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,842.00000	7,845	31.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		2.00000	0,002	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,844.00000	5,847	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,158.00000	4,156	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,001	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,942.00000	7,945	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,943.00000	5,946	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,059.00000	4,056	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,001	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.44140	11.44380		17.53	1,338,643.80	117	2,173.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		382.00000	0,381	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,038.00000	1,040	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		433.00000	0,432	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		889.00000	0,891	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		407.00000	0,406	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		963.00000	0,965	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		9.00000	0,016	32.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,865.00000	7,875	32.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		34.00000	0,038	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,890.00000	5,897	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		77.00000	0,081	27.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,933.00000	3,940	27.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		195.00000	0,197	22.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,051.00000	2,056	22.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		647.00000	0,645	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		503.00000	0,504	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,273.00000	1,275	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		129.00000	0,134	16.37	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,170.00000	2,171	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		26.00000	0,030	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,153.00000	3,151	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		9.00000	0,010	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,146.00000	4,144	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,003	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		7.00000	0,013	32.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,163.00000	8,172	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		29.00000	0,033	30.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,185.00000	6,192	30.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		68.00000	0,072	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,224.00000	4,231	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		168.00000	0,170	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,324.00000	2,329	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		526.00000	0,523	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		682.00000	0,682	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,048.00000	1,049	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		204.00000	0,208	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,884.00000	1,887	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		40.00000	0,046	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,856.00000	2,855	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		12.00000	0,014	19.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,848.00000	3,846	23.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,005	23.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		7.00000	0,013	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,263.00000	8,272	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		27.00000	0,032	30.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,283.00000	6,291	30.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		65.00000	0,069	27.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,321.00000	4,328	27.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		159.00000	0,162	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,415.00000	2,421	23.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		493.00000	0,490	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		749.00000	0,749	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		981.00000	0,982	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		237.00000	0,241	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,792.00000	1,796	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		48.00000	0,055	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,758.00000	2,756	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		14.00000	0,015	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,748.00000	3,746	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		4.00000	0,005	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		9.00000	0,015	32.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,915.00000	7,924	32.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		33.00000	0,037	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,939.00000	5,946	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		76.00000	0,080	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,982.00000	3,989	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		191.00000	0,193	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,097.00000	2,102	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		624.00000	0,622	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		530.00000	0,531	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,233.00000	1,235	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		139.00000	0,144	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,121.00000	2,123	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		27.00000	0,032	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,103.00000	3,101	20.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		9.00000	0,010	20.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,096.00000	4,094	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,003	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		8.00000	0,015	32.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,964.00000	7,974	32.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		33.00000	0,036	30.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,989.00000	5,995	30.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		75.00000	0,078	27.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,031.00000	4,037	27.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		186.00000	0,188	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,142.00000	2,147	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		602.00000	0,599	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		558.00000	0,558	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,193.00000	1,195	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		149.00000	0,154	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,073.00000	2,075	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		29.00000	0,034	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,054.00000	3,052	20.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		10.00000	0,011	20.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,047.00000	4,045	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,004	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		8.00000	0,014	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,114.00000	8,123	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		30.00000	0,034	30.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,136.00000	6,143	30.83	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	15.55	Call		70.00000	0,074	27.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,176.00000	4,183	27.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		172.00000	0,175	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,278.00000	2,284	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		543.00000	0,541	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		649.00000	0,650	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,082.00000	1,084	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		188.00000	0,193	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,931.00000	1,934	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		37.00000	0,043	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,906.00000	2,904	20.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		12.00000	0,013	20.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,898.00000	3,896	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,005	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		8.00000	0,015	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,014.00000	8,024	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		32.00000	0,036	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,038.00000	6,045	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		73.00000	0,077	27.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,079.00000	4,086	27.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		182.00000	0,184	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,188.00000	2,193	23.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		581.00000	0,578	17.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		587.00000	0,587	17.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,154.00000	1,155	16.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		160.00000	0,164	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,024.00000	2,027	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		30.00000	0,036	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,004.00000	3,003	20.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		10.00000	0,012	20.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,997.00000	3,995	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,004	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		8.00000	0,014	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,064.00000	8,073	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		31.00000	0,035	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,087.00000	6,094	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		72.00000	0,075	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,128.00000	4,134	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		177.00000	0,179	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,233.00000	2,238	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		562.00000	0,559	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		618.00000	0,618	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,118.00000	1,119	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		174.00000	0,178	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,977.00000	1,980	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		33.00000	0,039	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,955.00000	2,953	20.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		11.00000	0,012	20.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,947.00000	3,945	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,004	23.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		6.00000	0,012	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,412.00000	8,421	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		24.00000	0,030	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,430.00000	6,439	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		61.00000	0,065	28.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,467.00000	4,474	28.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		147.00000	0,150	23.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,553.00000	2,559	23.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		447.00000	0,446	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		853.00000	0,855	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		887.00000	0,888	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		293.00000	0,297	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,657.00000	1,660	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		63.00000	0,069	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,610.00000	2,609	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		16.00000	0,018	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,599.00000	3,597	22.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		5.00000	0,006	22.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		6.00000	0,012	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,362.00000	8,371	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		25.00000	0,030	31.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,381.00000	6,389	31.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		62.00000	0,066	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,418.00000	4,425	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		151.00000	0,154	23.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,507.00000	2,513	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		462.00000	0,460	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		818.00000	0,819	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		918.00000	0,918	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		274.00000	0,277	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,702.00000	1,705	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		58.00000	0,064	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,659.00000	2,658	19.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		15.00000	0,017	19.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,649.00000	3,647	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,006	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		6.00000	0,011	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,462.00000	8,470	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		24.00000	0,029	31.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,480.00000	6,488	31.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		60.00000	0,063	28.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,516.00000	4,522	28.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		144.00000	0,146	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,600.00000	2,605	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		857.00000	0,857	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		313.00000	0,316	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,613.00000	1,616	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		69.00000	0,075	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,561.00000	2,560	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		17.00000	0,019	18.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,550.00000	3,548	22.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,007	22.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		6.00000	0,011	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,512.00000	8,520	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		23.00000	0,028	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,529.00000	6,537	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		58.00000	0,062	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,564.00000	4,571	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		140.00000	0,143	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,646.00000	2,652	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		420.00000	0,418	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		926.00000	0,927	18.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		828.00000	0,828	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		334.00000	0,337	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,568.00000	1,572	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		74.00000	0,081	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,512.00000	2,511	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		18.00000	0,020	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,500.00000	3,498	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,007	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		7.00000	0,012	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,313.00000	8,321	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		26.00000	0,031	31.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,332.00000	6,340	31.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		64.00000	0,068	27.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,370.00000	4,377	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		155.00000	0,158	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,461.00000	2,467	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		477.00000	0,475	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		783.00000	0,784	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		949.00000	0,950	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		255.00000	0,259	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,747.00000	1,750	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		53.00000	0,059	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,708.00000	2,707	19.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		14.00000	0,016	19.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,699.00000	3,697	22.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,006	22.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		6.00000	0,011	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,562.00000	8,570	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		22.00000	0,028	31.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,578.00000	6,587	31.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		57.00000	0,061	28.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,613.00000	4,620	28.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		137.00000	0,140	24.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,693.00000	2,699	24.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		800.00000	0,800	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		356.00000	0,359	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,525.00000	1,528	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		81.00000	0,087	16.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,463.00000	2,463	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		19.00000	0,022	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,450.00000	3,448	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		6.00000	0,007	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		5.00000	0,010	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,711.00000	8,719	32.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		20.00000	0,026	31.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,726.00000	6,735	31.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		53.00000	0,057	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,759.00000	4,766	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		127.00000	0,130	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,833.00000	2,839	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		370.00000	0,370	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,076.00000	1,079	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		720.00000	0,719	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		426.00000	0,428	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,397.00000	1,400	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		103.00000	0,109	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,316.00000	2,317	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		22.00000	0,026	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,301.00000	3,299	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		7.00000	0,008	21.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.80260	11.80650		18.08	165,236.40	14	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		75.00000	0,081	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,469.00000	8,478	30.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		123.00000	0,129	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,517.00000	6,526	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		197.00000	0,203	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,591.00000	4,600	26.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		351.00000	0,356	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,745.00000	2,753	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		728.00000	0,730	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,122.00000	1,127	18.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,127.00000	1,129	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		521.00000	0,526	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,790.00000	1,796	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		184.00000	0,193	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,660.00000	2,663	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		54.00000	0,060	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,628.00000	3,626	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		22.00000	0,023	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		775.00000	0,776	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,019.00000	1,023	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		74.00000	0,079	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,518.00000	8,526	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		121.00000	0,128	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,565.00000	6,575	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		195.00000	0,201	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,639.00000	4,648	26.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		346.00000	0,350	22.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,790.00000	2,797	22.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		713.00000	0,715	18.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,157.00000	1,162	18.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,102.00000	1,104	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		546.00000	0,551	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,750.00000	1,756	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		194.00000	0,203	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,614.00000	2,617	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		58.00000	0,064	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,579.00000	3,577	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		23.00000	0,024	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		57.00000	0,061	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,201.00000	9,208	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		104.00000	0,110	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,248.00000	7,257	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		163.00000	0,169	27.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,307.00000	5,316	27.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		278.00000	0,283	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,422.00000	3,430	24.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		542.00000	0,545	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,686.00000	1,692	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		809.00000	0,810	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		953.00000	0,957	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,261.00000	1,264	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		405.00000	0,411	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,992.00000	1,998	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		136.00000	0,145	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,895.00000	2,897	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	0,044	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		59.00000	0,064	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,103.00000	9,111	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		106.00000	0,112	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,150.00000	7,159	29.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		167.00000	0,173	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,211.00000	5,220	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		286.00000	0,291	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,330.00000	3,338	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		563.00000	0,565	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,607.00000	1,612	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		844.00000	0,845	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		888.00000	0,892	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,319.00000	1,323	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		363.00000	0,370	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,076.00000	2,082	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		120.00000	0,129	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,990.00000	2,991	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		34.00000	0,038	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		81.00000	0,087	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,275.00000	8,284	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		129.00000	0,135	28.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,323.00000	6,332	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		208.00000	0,214	25.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,402.00000	4,411	25.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		376.00000	0,380	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,570.00000	2,577	22.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		792.00000	0,793	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		986.00000	0,990	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,233.00000	1,236	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		427.00000	0,433	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,951.00000	1,957	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		145.00000	0,154	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,847.00000	2,850	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		41.00000	0,047	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,825.00000	3,823	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		19.00000	0,020	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		78.00000	0,084	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,372.00000	8,381	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		126.00000	0,132	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,420.00000	6,429	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		203.00000	0,209	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,497.00000	4,506	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		363.00000	0,368	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,657.00000	2,665	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		759.00000	0,760	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,053.00000	1,057	18.68	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	13/12/2010	Foreign Exchange Future	11.10	Call		1,179.00000	1,182	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		473.00000	0,479	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,869.00000	1,876	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		163.00000	0,173	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,753.00000	2,756	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		47.00000	0,053	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,727.00000	3,724	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,021	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		70.00000	0,075	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,664.00000	8,672	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		117.00000	0,124	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,711.00000	6,721	29.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		187.00000	0,193	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,781.00000	4,790	26.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		329.00000	0,334	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,923.00000	2,931	23.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		671.00000	0,673	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,265.00000	1,270	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,030.00000	1,032	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		624.00000	0,629	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,635.00000	1,641	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		229.00000	0,238	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,476.00000	2,480	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		70.00000	0,077	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,431.00000	3,430	18.69	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	13/12/2010	Foreign Exchange Future	8.40	Put		25.00000	0,027	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		66.00000	0,071	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,810.00000	8,818	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		113.00000	0,120	29.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,857.00000	6,867	29.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		180.00000	0,186	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,924.00000	4,933	26.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		314.00000	0,319	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,058.00000	3,066	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		632.00000	0,634	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,376.00000	1,381	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		963.00000	0,965	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		707.00000	0,712	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,524.00000	1,529	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		268.00000	0,276	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,340.00000	2,345	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		84.00000	0,092	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,283.00000	3,283	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		27.00000	0,030	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		86.00000	0,092	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,130.00000	8,139	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		134.00000	0,140	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,178.00000	6,187	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		217.00000	0,223	25.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,261.00000	4,270	25.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		396.00000	0,400	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,440.00000	2,447	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,974.00000	3,971	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	0,018	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		84.00000	0,090	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,178.00000	8,187	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		132.00000	0,138	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,226.00000	6,235	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		214.00000	0,220	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,308.00000	4,317	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		389.00000	0,393	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,483.00000	2,490	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		826.00000	0,827	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		920.00000	0,924	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,290.00000	1,293	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		384.00000	0,390	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,034.00000	2,040	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		128.00000	0,137	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,942.00000	2,944	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		36.00000	0,041	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,924.00000	3,921	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	0,018	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		82.00000	0,089	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,226.00000	8,236	30.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		130.00000	0,137	28.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,274.00000	6,284	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		211.00000	0,217	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,355.00000	4,364	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		383.00000	0,387	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,527.00000	2,534	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,875.00000	3,872	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		19.00000	0,019	20.09	0.00	0	0.00
AL13	On	04/02/2010	Index Future			254.16400	254.20000			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			324.79500	324.91600			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			301.68800	301.68500			9,050,640.00	3	595.00
ALBI	On	06/05/2010	Index Future			307.21500	307.21200			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			312.49700	312.49800			0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future			6.79840	6.80510			1,019,760.00	150	12,155.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	59.95	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		8,045.00000	8,052	59.95	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	49.24	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		4,045.00000	4,052	49.24	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	38.87	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		2,045.00000	2,052	38.87	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		955.00000	0,948	26.11	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.11	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		1,955.00000	1,948	22.85	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		3,955.00000	3,948	23.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	23.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	59.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,995.00000	8,002	59.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	58.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,995.00000	6,002	58.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	49.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,995.00000	4,002	49.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	38.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,995.00000	2,002	38.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,005.00000	0,998	26.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	26.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,005.00000	1,998	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,005.00000	2,998	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,005.00000	3,998	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		8,095.00000	8,102	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	58.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		6,095.00000	6,102	58.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	49.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		4,095.00000	4,102	49.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	39.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		2,095.00000	2,102	39.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		1,905.00000	1,898	23.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		2,905.00000	2,898	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		3,905.00000	3,898	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	59.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,945.00000	7,952	59.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	57.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,945.00000	5,952	57.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	48.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,945.00000	3,952	48.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	38.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,945.00000	1,952	38.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,055.00000	1,048	26.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,055.00000	2,048	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,055.00000	3,048	22.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,055.00000	4,048	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	59.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,895.00000	7,902	59.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	57.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,895.00000	5,902	57.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	48.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,895.00000	3,902	48.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	37.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,895.00000	1,902	37.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,105.00000	1,098	26.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,105.00000	2,098	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,105.00000	3,098	22.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,105.00000	4,098	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	59.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,595.00000	7,602	59.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	56.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,595.00000	5,602	56.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	46.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,595.00000	3,602	46.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		0.00000	0,000	33.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,595.00000	1,602	33.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,405.00000	1,398	25.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,405.00000	2,398	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,405.00000	3,398	23.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	23.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,405.00000	4,398	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	59.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,845.00000	7,852	59.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	57.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,845.00000	5,852	57.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	48.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,845.00000	3,852	48.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	36.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,845.00000	1,852	36.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,155.00000	1,148	26.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,155.00000	2,148	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,155.00000	3,148	22.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,155.00000	4,148	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	59.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,795.00000	7,802	59.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	47.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,795.00000	3,802	47.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	36.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,795.00000	1,802	36.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,205.00000	1,198	25.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,205.00000	2,198	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,205.00000	4,198	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	59.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,745.00000	7,752	59.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	47.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,745.00000	3,752	47.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	35.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,745.00000	1,752	35.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,255.00000	1,248	25.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	25.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,255.00000	2,248	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,255.00000	4,248	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	59.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,695.00000	7,702	59.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	56.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,695.00000	5,702	56.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,695.00000	3,702	47.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	35.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,695.00000	1,702	35.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,305.00000	1,298	25.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	25.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,305.00000	2,298	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,305.00000	3,298	23.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,305.00000	4,298	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	59.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,645.00000	7,652	59.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	56.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,645.00000	5,652	56.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	47.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,645.00000	3,652	47.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	34.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,645.00000	1,652	34.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,355.00000	1,348	25.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	25.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,355.00000	2,348	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,355.00000	3,348	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,355.00000	4,348	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	59.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,545.00000	7,552	59.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	56.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,545.00000	5,552	56.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	46.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,545.00000	3,552	46.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,455.00000	2,448	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,455.00000	3,448	23.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	23.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		856.00000	0,848	24.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		1.00000	0,000	24.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		756.00000	0,749	23.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		1.00000	0,001	23.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		657.00000	0,649	22.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		2.00000	0,001	22.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		806.00000	0,799	24.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		1.00000	0,001	24.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		906.00000	0,898	25.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		1.00000	0,000	25.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		607.00000	0,599	22.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		2.00000	0,001	22.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		706.00000	0,699	23.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.10	Put		1.00000	0,001	23.17	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.55	Call		0.00000	0,000	57.06	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.55	Put		5,745.00000	5,752	57.06	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.05	Call		0.00000	0,000	50.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.05	Put		4,245.00000	4,252	50.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.55	Call		0.00000	0,000	42.51	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.55	Put		2,745.00000	2,752	42.51	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.05	Call		0.00000	0,000	29.74	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.05	Put		1,245.00000	1,252	29.74	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.05	Call		1,755.00000	1,748	23.66	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.05	Put		0.00000	0,000	23.66	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.55	Call		3,255.00000	3,248	22.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.55	Put		0.00000	0,000	22.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.05	Call		4,755.00000	4,748	24.03	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.05	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.55	Call		6,255.00000	6,248	24.03	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.55	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.60	Call		0.00000	0,000	57.29	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.60	Put		5,795.00000	5,802	57.29	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.10	Call		0.00000	0,000	50.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.10	Put		4,295.00000	4,302	50.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.60	Call		0.00000	0,000	42.77	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.60	Put		2,795.00000	2,802	42.77	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.10	Call		0.00000	0,000	30.34	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.10	Put		1,295.00000	1,302	30.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,705.00000	1,698	23.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,205.00000	3,198	22.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,705.00000	4,698	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,205.00000	6,198	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	58.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		6,045.00000	6,052	58.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	51.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,545.00000	4,552	51.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	44.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		3,045.00000	3,052	44.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		0.00000	0,000	33.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,545.00000	1,552	33.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,455.00000	1,448	24.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		2,955.00000	2,948	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,455.00000	4,448	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		5,955.00000	5,948	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		558.00000	0,549	21.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		3.00000	0,001	21.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		7.00000	0,003	20.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		452.00000	0,455	20.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		11.00000	0,006	19.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		356.00000	0,358	19.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		19.00000	0,013	17.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		264.00000	0,265	17.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		34.00000	0,026	16.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		179.00000	0,178	16.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		60.00000	0,051	15.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		105.00000	0,103	15.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		111.00000	0,100	15.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		56.00000	0,052	15.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		272.00000	0,260	17.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		17.00000	0,012	17.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		365.00000	0,354	19.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		10.00000	0,006	19.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		460.00000	0,451	20.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		5.00000	0,003	20.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		509.00000	0,500	20.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		4.00000	0,002	20.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		412.00000	0,402	19.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		7.00000	0,004	19.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		5.00000	0,002	20.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		500.00000	0,504	20.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		9.00000	0,005	19.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		404.00000	0,407	19.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		15.00000	0,009	18.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		310.00000	0,311	18.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		26.00000	0,018	17.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		221.00000	0,220	17.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		45.00000	0,036	16.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		140.00000	0,138	16.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		79.00000	0,070	14.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		74.00000	0,072	14.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		147.00000	0,135	16.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		42.00000	0,037	16.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		228.00000	0,216	17.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		23.00000	0,018	17.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		318.00000	0,306	18.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		13.00000	0,008	18.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		186.00000	0,174	16.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		31.00000	0,026	16.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,245.00000	8,252	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	58.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,245.00000	6,252	58.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		0.00000	0,000	39.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,245.00000	2,252	39.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,755.00000	2,748	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,755.00000	3,748	23.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,195.00000	8,202	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	58.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,195.00000	6,202	58.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	49.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,195.00000	4,202	49.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	39.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,195.00000	2,202	39.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,805.00000	1,798	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,805.00000	2,798	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,805.00000	3,798	23.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,295.00000	8,302	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	58.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,295.00000	6,302	58.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	40.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,295.00000	2,302	40.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,705.00000	2,698	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,705.00000	3,698	23.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		0.00000	0,000	23.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,145.00000	8,152	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	58.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,145.00000	6,152	58.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	49.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,145.00000	4,152	49.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	39.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,145.00000	2,152	39.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,855.00000	1,848	23.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,855.00000	2,848	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,855.00000	3,848	23.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,395.00000	8,402	59.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	58.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,395.00000	6,402	58.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	50.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,395.00000	4,402	50.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	40.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,395.00000	2,402	40.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,605.00000	1,598	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	5.20	Put		0.00000	0,000	24.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,605.00000	2,598	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,605.00000	3,598	23.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	23.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.85510	6.86070		16.17	0.00	0	8,583.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	41.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,939.00000	7,945	41.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,939.00000	5,945	34.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,940.00000	3,946	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		10.00000	0,013	25.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,949.00000	1,958	25.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,073.00000	1,062	17.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		12.00000	0,007	17.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,062.00000	2,056	24.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	24.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,061.00000	3,055	27.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,061.00000	4,055	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,039.00000	8,045	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.22	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	12.90	Put		6,039.00000	6,045	35.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,000	29.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,040.00000	4,045	29.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		9.00000	0,011	25.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,048.00000	2,056	25.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		977.00000	0,966	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		16.00000	0,011	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,963.00000	1,956	23.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,001	23.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,961.00000	2,955	27.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,961.00000	3,955	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,089.00000	8,095	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,089.00000	6,095	35.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,000	29.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,090.00000	4,095	29.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		8.00000	0,010	25.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,097.00000	2,105	25.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		930.00000	0,918	16.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		19.00000	0,013	16.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,913.00000	1,906	23.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		2.00000	0,001	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,911.00000	2,905	27.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,911.00000	3,905	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,989.00000	7,995	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,989.00000	5,995	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	29.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,990.00000	3,996	29.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		9.00000	0,012	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,998.00000	2,007	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,024.00000	1,013	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		13.00000	0,008	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,012.00000	2,006	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,011.00000	3,005	27.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,011.00000	4,005	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,889.00000	7,895	41.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	34.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,889.00000	5,895	34.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	28.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,890.00000	3,896	28.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		10.00000	0,014	25.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,899.00000	1,909	25.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,122.00000	1,112	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		11.00000	0,007	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,112.00000	2,106	24.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	24.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,111.00000	3,105	27.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,111.00000	4,105	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,589.00000	7,595	40.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	33.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,589.00000	5,595	33.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,001	28.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,591.00000	3,596	28.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		16.00000	0,019	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,605.00000	1,614	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,417.00000	1,408	19.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,003	19.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,411.00000	2,405	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,411.00000	3,405	25.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.08	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	2.45	Call		4,411.00000	4,405	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,789.00000	7,795	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,789.00000	5,795	34.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	28.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,790.00000	3,796	28.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		12.00000	0,015	24.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,801.00000	1,810	24.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,220.00000	1,210	18.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		9.00000	0,005	18.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,211.00000	2,205	25.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	25.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,211.00000	3,205	26.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,211.00000	4,205	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,839.00000	7,845	40.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,839.00000	5,845	34.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,840.00000	3,846	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		11.00000	0,014	25.01	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	8.70	Put		1,850.00000	1,859	25.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,171.00000	1,161	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		10.00000	0,006	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,162.00000	2,156	24.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	24.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,161.00000	3,155	26.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	26.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,161.00000	4,155	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,739.00000	7,745	40.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,739.00000	5,745	34.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,001	28.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,741.00000	3,746	28.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		13.00000	0,016	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,752.00000	1,761	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,269.00000	1,260	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		8.00000	0,005	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,261.00000	2,255	25.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	25.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,261.00000	3,255	26.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,261.00000	4,255	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.90	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	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,689.00000	7,695	40.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,689.00000	5,695	34.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,001	28.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,691.00000	3,696	28.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		14.00000	0,017	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,703.00000	1,712	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,318.00000	1,309	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		7.00000	0,004	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,311.00000	2,305	25.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,311.00000	3,305	25.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,311.00000	4,305	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,639.00000	7,645	40.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,639.00000	5,645	34.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,001	28.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,641.00000	3,646	28.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		15.00000	0,018	24.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,654.00000	1,663	24.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,367.00000	1,359	19.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		6.00000	0,004	19.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,361.00000	2,355	25.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,361.00000	3,355	25.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,361.00000	4,355	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,539.00000	7,545	39.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,539.00000	5,545	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,001	28.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,541.00000	3,546	28.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		17.00000	0,020	23.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,556.00000	1,565	23.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,466.00000	1,458	20.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		5.00000	0,003	20.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,461.00000	2,455	25.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	25.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,461.00000	3,455	24.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	24.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,461.00000	4,455	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		793.00000	0,780	16.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		32.00000	0,025	16.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		884.00000	0,871	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		23.00000	0,016	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		838.00000	0,825	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		27.00000	0,020	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		200.00000	0,198	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		289.00000	0,293	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		240.00000	0,236	16.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		229.00000	0,231	16.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		296.00000	0,289	16.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		185.00000	0,184	16.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		426.00000	0,415	16.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		115.00000	0,110	16.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		500.00000	0,487	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		89.00000	0,082	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		579.00000	0,565	16.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		68.00000	0,060	16.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		662.00000	0,648	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		51.00000	0,043	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		748.00000	0,735	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		37.00000	0,030	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		705.00000	0,691	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		44.00000	0,036	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		152.00000	0,151	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		391.00000	0,396	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		183.00000	0,181	16.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		322.00000	0,326	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		220.00000	0,216	16.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		259.00000	0,261	16.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		267.00000	0,262	16.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		206.00000	0,207	16.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		326.00000	0,318	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		165.00000	0,163	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		391.00000	0,381	16.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		130.00000	0,126	16.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		462.00000	0,450	16.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		101.00000	0,095	16.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		539.00000	0,526	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		78.00000	0,071	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		620.00000	0,606	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		59.00000	0,051	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		358.00000	0,349	16.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		147.00000	0,144	16.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,239.00000	8,245	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,239.00000	6,245	35.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,000	29.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,240.00000	4,245	29.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		7.00000	0,008	26.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,246.00000	2,253	26.14	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	15/03/2010	Foreign Exchange Future	5.10	Call		1,763.00000	1,757	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		2.00000	0,002	22.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,761.00000	2,755	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,761.00000	3,755	22.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,189.00000	8,195	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,189.00000	6,195	35.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,000	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,190.00000	4,195	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		7.00000	0,009	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,196.00000	2,204	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		167.00000	0,166	17.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		356.00000	0,361	17.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,813.00000	1,806	22.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		2.00000	0,001	22.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,811.00000	2,805	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,811.00000	3,805	22.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,139.00000	8,145	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.53	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	13.00	Put		6,139.00000	6,145	35.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,000	29.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,140.00000	4,145	29.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		8.00000	0,010	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,147.00000	2,155	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,863.00000	1,856	23.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		2.00000	0,001	23.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,861.00000	2,855	27.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,861.00000	3,855	21.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	21.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,289.00000	8,295	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,289.00000	6,295	36.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,000	29.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,290.00000	4,295	29.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		6.00000	0,007	26.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,295.00000	2,302	26.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		139.00000	0,139	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		428.00000	0,434	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,714.00000	1,707	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		3.00000	0,002	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,711.00000	2,705	26.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,711.00000	3,705	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,389.00000	8,395	41.35	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		6,389.00000	6,395	36.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,000	30.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,390.00000	4,395	30.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		5.00000	0,006	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,394.00000	2,401	26.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		115.00000	0,116	18.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		504.00000	0,511	18.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,615.00000	1,607	21.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,002	21.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,611.00000	2,605	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,611.00000	3,605	23.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.90040	6.90650		16.55	0.00	0	290.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,000	31.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,695.00000	7,700	31.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,001	28.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,696.00000	5,701	28.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		7.00000	0,005	25.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,701.00000	3,705	25.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		57.00000	0,058	23.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,751.00000	1,758	23.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		492.00000	0,487	16.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		186.00000	0,187	16.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,322.00000	1,314	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		16.00000	0,014	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,310.00000	2,303	23.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		4.00000	0,003	23.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,307.00000	3,300	26.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	26.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,307.00000	4,300	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,000	31.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,645.00000	7,650	31.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	0,001	28.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,646.00000	5,651	28.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		8.00000	0,005	25.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,652.00000	3,655	25.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		60.00000	0,060	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,704.00000	1,710	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		523.00000	0,517	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		167.00000	0,167	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,371.00000	1,363	17.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		15.00000	0,013	17.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,360.00000	2,353	23.37	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	14/06/2010	Foreign Exchange Future	4.55	Put		4.00000	0,003	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,357.00000	3,350	26.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	26.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,357.00000	4,350	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		1.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,000	31.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,595.00000	7,600	31.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	0,001	28.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,596.00000	5,601	28.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		8.00000	0,006	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,602.00000	3,606	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		62.00000	0,063	22.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,656.00000	1,663	22.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		555.00000	0,549	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		149.00000	0,149	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,420.00000	1,412	17.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		14.00000	0,012	17.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,410.00000	2,402	23.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		4.00000	0,002	23.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,407.00000	3,400	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,407.00000	4,400	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		1.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		435.00000	0,430	16.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		229.00000	0,230	16.21	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	14.85	Call		1.00000	0,000	32.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,945.00000	7,950	32.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,001	29.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,946.00000	5,951	29.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		6.00000	0,004	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,950.00000	3,954	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		47.00000	0,048	24.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,991.00000	1,998	24.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		358.00000	0,354	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		302.00000	0,304	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,079.00000	1,071	15.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		23.00000	0,021	15.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,062.00000	2,054	21.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		6.00000	0,004	21.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,057.00000	3,051	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,057.00000	4,050	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		1.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,000	32.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,845.00000	7,850	32.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,001	28.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,846.00000	5,851	28.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		6.00000	0,004	25.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,850.00000	3,854	25.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		51.00000	0,052	23.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,895.00000	1,902	23.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		408.00000	0,403	16.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		252.00000	0,253	16.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,176.00000	1,168	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		20.00000	0,018	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,161.00000	2,154	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		5.00000	0,004	22.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,157.00000	3,151	26.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,001	26.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,157.00000	4,150	23.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		1.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		1.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,995.00000	8,000	32.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		2.00000	0,001	29.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,996.00000	6,001	29.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		5.00000	0,003	25.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,999.00000	4,003	25.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		46.00000	0,047	24.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,040.00000	2,047	24.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		334.00000	0,331	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		328.00000	0,331	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,031.00000	1,023	14.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		25.00000	0,023	14.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,012.00000	2,005	21.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		6.00000	0,005	21.20	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	3.90	Call		3,008.00000	3,001	27.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		2.00000	0,001	27.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,007.00000	4,000	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		1.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,000	32.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,895.00000	7,900	32.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	0,001	29.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,896.00000	5,901	29.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		6.00000	0,004	25.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,900.00000	3,904	25.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		49.00000	0,050	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,943.00000	1,950	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		382.00000	0,378	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		276.00000	0,278	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,127.00000	1,119	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		21.00000	0,019	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,111.00000	2,104	21.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		5.00000	0,004	21.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,107.00000	3,101	27.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	27.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,107.00000	4,100	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		1.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	0,000	31.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,745.00000	7,750	31.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	0,001	28.75	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	12.65	Put		5,746.00000	5,751	28.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		7.00000	0,005	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,751.00000	3,755	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		55.00000	0,056	23.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,799.00000	1,806	23.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		463.00000	0,457	16.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		207.00000	0,207	16.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,273.00000	1,265	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		17.00000	0,015	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,260.00000	2,253	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		4.00000	0,003	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,257.00000	3,251	26.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,001	26.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,257.00000	4,250	23.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		1.00000	0,000	23.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,244.00000	8,250	32.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		1.00000	0,001	29.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,245.00000	6,251	29.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		4.00000	0,003	25.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,248.00000	4,253	25.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		34.00000	0,034	24.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,278.00000	2,284	24.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		248.00000	0,246	17.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		492.00000	0,496	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		814.00000	0,806	15.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		58.00000	0,056	15.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,765.00000	1,757	19.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		9.00000	0,007	19.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,758.00000	2,751	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		2.00000	0,001	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,757.00000	3,750	24.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		1.00000	0,000	24.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,195.00000	8,200	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	29.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,195.00000	6,201	29.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		5.00000	0,003	25.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,199.00000	4,203	25.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		36.00000	0,036	24.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,230.00000	2,236	24.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		263.00000	0,261	17.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		457.00000	0,461	17.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		856.00000	0,848	15.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		50.00000	0,048	15.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,814.00000	1,806	19.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		8.00000	0,006	19.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,808.00000	2,801	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		2.00000	0,001	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,807.00000	3,800	24.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		1.00000	0,000	24.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,095.00000	8,100	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	0,001	29.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,096.00000	6,101	29.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		5.00000	0,003	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,099.00000	4,103	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		41.00000	0,041	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,135.00000	2,141	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		296.00000	0,294	16.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		390.00000	0,394	16.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		942.00000	0,934	15.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		36.00000	0,034	15.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,913.00000	1,905	20.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		7.00000	0,005	20.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,908.00000	2,901	26.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	26.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,907.00000	3,900	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		1.00000	0,000	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,045.00000	8,050	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,001	29.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,046.00000	6,051	29.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		5.00000	0,003	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,049.00000	4,053	25.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		43.00000	0,044	24.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,087.00000	2,094	24.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		315.00000	0,312	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		359.00000	0,362	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		986.00000	0,978	14.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		30.00000	0,028	14.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,963.00000	1,955	20.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		7.00000	0,005	20.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,958.00000	2,951	27.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	27.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,957.00000	3,950	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		1.00000	0,000	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,294.00000	8,300	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	29.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,295.00000	6,301	29.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		4.00000	0,003	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,298.00000	4,303	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		32.00000	0,032	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,326.00000	2,332	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		234.00000	0,232	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		528.00000	0,532	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		774.00000	0,766	15.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		68.00000	0,066	15.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,715.00000	1,707	19.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		9.00000	0,007	19.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,708.00000	2,702	25.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	25.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,707.00000	3,700	24.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		1.00000	0,000	24.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,145.00000	8,150	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	29.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,145.00000	6,151	29.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		5.00000	0,003	25.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,149.00000	4,153	25.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		38.00000	0,039	24.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,182.00000	2,189	24.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		279.00000	0,277	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		423.00000	0,427	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		898.00000	0,890	15.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		42.00000	0,040	15.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,864.00000	1,856	20.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		8.00000	0,006	20.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,858.00000	2,851	26.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	26.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,857.00000	3,850	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,344.00000	8,350	32.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	29.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,345.00000	6,351	29.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		4.00000	0,003	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,348.00000	4,353	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		31.00000	0,030	24.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,375.00000	2,380	24.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		220.00000	0,219	17.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		564.00000	0,569	17.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		735.00000	0,727	15.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		79.00000	0,077	15.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,666.00000	1,658	18.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		10.00000	0,008	18.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,658.00000	2,652	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,657.00000	3,650	24.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	24.88	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			131.09700	131.13500			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.49900	133.53800			0.00	0	0.00
GOVI On	04/02/2010	GOVI			303.39700	303.41500		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		24,424.00000	2,413	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		30,274.00000	3,016	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			308.95500	308.97500		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		50,688.00000	5,041	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		58,938.00000	5,886	6.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010			314.71200	314.73200		6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Call		63,516.00000	6,328	6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Put		72,196.00000	7,216	6.57	0.00	0	0.00
GVIX	On	01/01/2029			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/02/2010			363.53100	363.53100			0.00	0	425.00
J153	On	31/08/2010			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	15/12/2009			7.24000	7.21000			0.00	0	0.00
JIBAR F	On	20/01/2010			7.16000	7.14600			0.00	0	0.00
JIBAR F	On	17/02/2010			7.07000	7.06500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	17/03/2010	Jibar Tradeable Future			7.05000	7.03400			0.00	0	0.00
JIBAR FOn	21/04/2010	Jibar Tradeable Future			7.04000	7.02600			0.00	0	0.00
JIBAR FOn	19/05/2010	Jibar Tradeable Future			7.06000	7.04200			0.00	0	0.00
JIBAR FOn	15/06/2010	Jibar Tradeable Future			7.07000	7.07100			0.00	0	0.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			7.22000	7.22300			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.43000	7.44500			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.78000	7.79400			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			8.17000	8.19100			0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			8.59000	8.57400			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 31/12/2009	Rodi			6.84200	6.85200			0.00	0	0.00
JROD	On 29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On 26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On 31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On 04/02/2010	Index Future			292.30800	292.20600			0.00	0	3.00
OTH1	On 06/05/2010	Index Future			297.66300	297.56000			0.00	0	0.00
R155	On 04/02/2010	Bond Future			7.53600	7.52600			0.00	0	31.00
R155	On 04/02/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On 04/02/2010	Bond Future	7.50	Put		39.00000	0,055		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	04/02/2010	Bond Future			8.37000	8.36000		5.25	8,960,591.50	70	6,593.00
R157	On	04/02/2010	Bond Future	7.75	Call		188.00000	0,177	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,296.00000	3,336	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.43600	8.42500		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,869.00000	1,836	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,510.00000	1,530	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.47300	8.46200		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,812.00000	2,777	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,500.00000	1,515	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.01700	9.02800		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		213.00000	0,216	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		7,884.00000	7,784	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.06300	9.07400		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,149.00000	3,187	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,838.00000	3,774	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.09600	9.10700		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		5,093.00000	5,141	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,795.00000	3,742	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.43300	8.41300		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		46.00000	0,040	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		3,741.00000	3,814	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.49600	8.47400		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,406.00000	1,359	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,308.00000	1,344	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/08/2010	Bond Future			8.53100	8.50800		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,731.00000	2,672	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		978.00000	1,002	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			8.99700	8.98800		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		131.00000	0,123	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,410.00000	4,450	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.06500	9.05500		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,819.00000	1,788	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,102.00000	2,123	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.11300	9.10200		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,935.00000	2,900	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,198.00000	2,218	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			8.99900	8.99000		8.75	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		140.00000	0,131	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		4,860.00000	4,903	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,433.00000	1,395	8.84	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,375.00000	1,389	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		398.00000	0,380	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,290.00000	3,324	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.06100	9.05100		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,002.00000	1,968	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,291.00000	2,314	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.10600	9.09600		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,203.00000	3,166	8.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/08/2010	Bond Future	9.25	Put		2,356.00000	2,374	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.49300	8.47300		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		28.00000	0,025	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,225.00000	3,287	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.57600	8.55500		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,430.00000	1,389	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		839.00000	0,862	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.62900	8.60500		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,026.00000	1,980	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		905.00000	0,928	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.12800	9.11800		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		110.00000	0,102	9.46	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,456.00000	5,507	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.19100	9.18100		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,467.00000	2,429	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,067.00000	2,087	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.23800	9.22800		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,752.00000	3,712	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,218.00000	2,235	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.11400	9.11500		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		282.00000	0,276	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,173.00000	4,161	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.17000	9.17000		10.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R208	On	06/05/2010	Bond Future	9.25	Call		2,584.00000	2,577	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,103.00000	2,096	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.21000	9.21000		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,910.00000	3,904	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,208.00000	2,202	10.70	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.74500	8.76500		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		14.00000	0,014	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,427.00000	11,266	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,994.00000	9,147	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		64.00000	0,056	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.77300	8.79400		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,868.00000	1,925	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,278.00000	4,167	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.79100	8.81200		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,535.00000	3,613	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,031.00000	3,941	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			299.61700	299.63300			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			305.10700	305.12300			0.00	0	0.00
Total for Derivatives :									101,746,604.10	10,838	279,503.00	

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			7.48500	7.47500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.31000	8.30000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.98000	8.99000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.37500	8.36000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.94000	8.93000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.95000	8.94500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.42000	8.41000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.08000	9.07000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.07000	9.07000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.72500	8.74000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										101,746,604.10	10,838	279,503.00