



Daily MTM Report

Daily summary for: 11/12/2009

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			7.52710	7.53490		16.15	426,771,515.80	56,698	105,666.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,815.00000	8,823	72.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	72.50	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,815.00000	6,823	72.50	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,365.00000	8,373	72.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,635.00000	3,627	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,565.00000	8,573	72.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	72.51	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,565.00000	6,573	72.51	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		435.00000	0,427	18.16	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		0.00000	0,000	18.16	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,435.00000	1,427	21.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,435.00000	2,427	21.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,435.00000	3,427	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,315.00000	8,323	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	72.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,315.00000	6,323	72.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,685.00000	3,677	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,465.00000	8,473	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,535.00000	3,527	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,765.00000	8,773	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	72.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,765.00000	6,773	72.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		8,965.00000	8,973	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	72.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		6,965.00000	6,973	72.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		77.00000	0,059	16.15	44,073.00	747	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		42.00000	0,032	16.15	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		1,035.00000	1,027	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		2,035.00000	2,027	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		3,035.00000	3,027	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,915.00000	8,923	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,865.00000	8,873	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	72.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,865.00000	6,873	72.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,665.00000	8,673	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	72.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,665.00000	6,673	72.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,335.00000	1,327	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,335.00000	2,327	21.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,335.00000	3,327	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,715.00000	8,723	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	72.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,715.00000	6,723	72.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,615.00000	8,623	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	72.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,615.00000	6,623	72.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		386.00000	0,377	17.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		1.00000	0,000	17.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,385.00000	1,377	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,385.00000	2,377	21.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,385.00000	3,377	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,515.00000	8,523	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,515.00000	4,523	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,415.00000	8,423	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	72.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,415.00000	6,423	72.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	72.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,915.00000	6,923	72.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	62.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,915.00000	3,923	62.57	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	5.95	Call		1,585.00000	1,577	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,585.00000	2,577	22.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,585.00000	3,577	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	72.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,015.00000	7,023	72.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		485.00000	0,477	18.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,485.00000	1,477	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,485.00000	3,477	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	72.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,365.00000	7,373	72.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,135.00000	1,127	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,135.00000	2,127	21.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,135.00000	3,127	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	72.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,215.00000	7,223	72.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,285.00000	1,277	21.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,285.00000	2,277	21.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,285.00000	3,277	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	72.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,265.00000	7,273	72.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,235.00000	2,227	21.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,235.00000	3,227	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	72.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,315.00000	7,323	72.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,185.00000	1,177	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,185.00000	2,177	21.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,185.00000	3,177	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	72.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,415.00000	7,423	72.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		112.00000	0,093	16.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		27.00000	0,016	16.40	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,085.00000	1,077	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Call		2,085.00000	2,077	21.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,085.00000	3,077	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	72.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,565.00000	7,573	72.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		935.00000	0,927	20.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,935.00000	1,927	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,935.00000	2,927	22.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	22.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		885.00000	0,877	20.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		0.00000	0,000	20.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,885.00000	1,877	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,885.00000	2,877	22.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	22.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,865.00000	7,873	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,635.00000	1,627	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,635.00000	2,627	22.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	72.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,815.00000	7,823	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,685.00000	1,677	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,685.00000	2,677	22.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	72.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,715.00000	7,723	72.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		785.00000	0,777	19.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		0.00000	0,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,785.00000	1,777	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,785.00000	2,777	22.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	72.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,615.00000	7,623	72.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	72.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,065.00000	7,073	72.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,735.00000	1,727	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		535.00000	0,527	18.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	18.66	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,535.00000	1,527	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,535.00000	2,527	21.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		194.00000	0,180	16.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		9.00000	0,003	16.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,765.00000	7,773	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		5.00000	0,002	21.15	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		270.00000	0,275	21.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,235.00000	1,227	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,735.00000	2,727	22.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	22.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,235.00000	4,227	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,015.00000	8,023	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		985.00000	0,977	20.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		0.00000	0,000	20.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,485.00000	2,477	21.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,985.00000	3,977	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		735.00000	0,727	19.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		0.00000	0,000	19.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	54.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,715.00000	2,723	54.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		585.00000	0,577	18.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	18.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		685.00000	0,677	19.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		0.00000	0,000	19.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		635.00000	0,627	19.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		0.00000	0,000	19.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		240.00000	0,228	17.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		5.00000	0,001	17.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,315.00000	3,323	58.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		49.00000	0,036	16.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		64.00000	0,059	16.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		337.00000	0,327	17.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		2.00000	0,000	17.66	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	70.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,515.00000	5,523	70.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	68.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,115.00000	5,123	68.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		288.00000	0,277	17.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		3.00000	0,000	17.41	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		151.00000	0,134	16.65	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		16.00000	0,007	16.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	71.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,815.00000	5,823	71.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		8.00000	0,003	20.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		223.00000	0,226	20.31	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	72.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,915.00000	5,923	72.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3.00000	0,001	21.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		318.00000	0,324	21.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	72.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,515.00000	6,523	72.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		915.00000	0,923	31.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		615.00000	0,623	26.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	72.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,465.00000	6,473	72.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	72.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,115.00000	6,123	72.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	67.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,915.00000	4,923	67.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	72.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,265.00000	6,273	72.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	72.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,365.00000	6,373	72.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	72.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,215.00000	6,223	72.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	67.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,015.00000	5,023	67.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	65.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,415.00000	4,423	65.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	61.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,815.00000	3,823	61.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	57.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,215.00000	3,223	57.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	53.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,615.00000	2,623	53.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	49.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,015.00000	2,023	49.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	40.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,415.00000	1,423	40.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		0.00000	0,000	30.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		815.00000	0,823	30.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		1.00000	0,000	24.48	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		466.00000	0,473	24.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		32.00000	0,021	17.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		97.00000	0,094	17.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	64.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,315.00000	4,323	64.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	61.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,715.00000	3,723	61.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	57.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,115.00000	3,123	57.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	53.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,515.00000	2,523	53.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		0.00000	0,000	48.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,915.00000	1,923	48.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	38.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,315.00000	1,323	38.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		0.00000	0,000	28.64	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		715.00000	0,723	28.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		20.00000	0,012	18.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		135.00000	0,135	18.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		765.00000	0,773	29.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		13.00000	0,006	19.48	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		178.00000	0,179	19.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	71.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,715.00000	5,723	71.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	66.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,615.00000	4,623	66.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	63.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,015.00000	4,023	63.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	59.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,415.00000	3,423	59.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	55.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,815.00000	2,823	55.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	51.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,215.00000	2,223	51.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	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	9.15	Put		1,615.00000	1,623	43.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,015.00000	1,023	33.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		1.00000	0,000	23.65	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		416.00000	0,423	23.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		2.00000	0,001	22.81	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		367.00000	0,374	22.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	69.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,315.00000	5,323	69.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	66.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,715.00000	4,723	66.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	63.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,115.00000	4,123	63.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	59.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,515.00000	3,523	59.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	55.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,915.00000	2,923	55.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	51.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,315.00000	2,323	51.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,715.00000	1,723	45.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,115.00000	1,123	35.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		0.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		515.00000	0,523	25.31	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	14/12/2009	Foreign Exchange Future	8.10	Call		0.00000	0,000	26.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		565.00000	0,573	26.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		0.00000	0,000	27.81	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		665.00000	0,673	27.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	72.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,015.00000	6,023	72.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	69.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,415.00000	5,423	69.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	67.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,815.00000	4,823	67.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	64.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,215.00000	4,223	64.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	60.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,615.00000	3,623	60.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	52.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,415.00000	2,423	52.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	46.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,815.00000	1,823	46.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	36.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,215.00000	1,223	36.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	72.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,865.00000	5,873	72.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	66.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,665.00000	4,673	66.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	59.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,465.00000	3,473	59.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	51.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,265.00000	2,273	51.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	44.46	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,665.00000	1,673	44.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	34.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,065.00000	1,073	34.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	72.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		5,965.00000	5,973	72.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	69.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,365.00000	5,373	69.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	63.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,165.00000	4,173	63.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	56.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		2,965.00000	2,973	56.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	46.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,765.00000	1,773	46.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,165.00000	1,173	36.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	72.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,165.00000	6,173	72.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	67.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		4,965.00000	4,973	67.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	61.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,765.00000	3,773	61.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	53.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,565.00000	2,573	53.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	49.45	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1,965.00000	1,973	49.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	39.46	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,365.00000	1,373	39.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	72.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,065.00000	6,073	72.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	64.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,265.00000	4,273	64.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	56.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,065.00000	3,073	56.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	47.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,865.00000	1,873	47.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	37.80	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,265.00000	1,273	37.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	68.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,065.00000	5,073	68.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	62.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,865.00000	3,873	62.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	54.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,665.00000	2,673	54.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	50.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,065.00000	2,073	50.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	41.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,465.00000	1,473	41.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		0.00000	0,000	31.14	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		865.00000	0,873	31.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	71.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,765.00000	5,773	71.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	65.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,565.00000	4,573	65.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	58.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,365.00000	3,373	58.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	50.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,165.00000	2,173	50.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	42.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,565.00000	1,573	42.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		965.00000	0,973	32.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	70.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,565.00000	5,573	70.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	68.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,165.00000	5,173	68.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	66.76	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,765.00000	4,773	66.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	64.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,365.00000	4,373	64.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	60.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,565.00000	3,573	60.22	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	10.70	Call		0.00000	0,000	57.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,165.00000	3,173	57.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	54.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,765.00000	2,773	54.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	52.15	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,365.00000	2,373	52.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	71.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,665.00000	5,673	71.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	69.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,265.00000	5,273	69.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	67.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,865.00000	4,873	67.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	65.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,465.00000	4,473	65.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	63.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,065.00000	4,073	63.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	60.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,665.00000	3,673	60.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	58.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,265.00000	3,273	58.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	55.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,865.00000	2,873	55.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	52.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,465.00000	2,473	52.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	70.13	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		5,465.00000	5,473	70.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	56.52	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,015.00000	3,023	56.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	62.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		3,965.00000	3,973	62.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,915.00000	7,923	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,085.00000	4,077	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		7,965.00000	7,973	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		4,035.00000	4,027	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,985.00000	1,977	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,985.00000	2,977	22.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,165.00000	8,173	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		835.00000	0,827	20.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		0.00000	0,000	20.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,835.00000	1,827	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,835.00000	2,827	22.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	22.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,835.00000	3,827	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,065.00000	8,073	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,935.00000	3,927	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,115.00000	8,123	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	50.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,115.00000	2,123	50.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,885.00000	3,877	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,215.00000	8,223	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,785.00000	3,777	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,265.00000	8,273	72.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,735.00000	3,727	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,185.00000	4,177	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,135.00000	4,127	22.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.65780	7.66490		19.74	430,544,489.40	56,223	195,582.00

Contract Details				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	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,835.00000	8,842	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,835.00000	6,842	36.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,585.00000	8,592	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,585.00000	6,592	35.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		145.00000	0,143	22.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		730.00000	0,735	22.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		549.00000	0,543	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		134.00000	0,135	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,424.00000	1,417	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		9.00000	0,009	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,416.00000	2,409	27.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	27.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,415.00000	3,408	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,335.00000	8,342	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		736.00000	0,729	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		71.00000	0,071	19.50	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,670.00000	1,663	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		5.00000	0,005	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,665.00000	2,658	29.26	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	5.00	Put		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,665.00000	3,658	34.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,385.00000	8,392	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,385.00000	6,392	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,615.00000	3,608	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,485.00000	8,492	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		3.00000	0,003	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,488.00000	4,495	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		621.00000	0,614	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		106.00000	0,106	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,522.00000	1,515	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		7.00000	0,007	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,515.00000	3,508	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,785.00000	8,792	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,785.00000	6,792	36.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,985.00000	8,992	39.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,985.00000	6,992	36.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		90.00000	0,089	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,075.00000	1,081	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,017.00000	2,010	24.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,002	24.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,015.00000	3,008	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,935.00000	8,942	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	36.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,935.00000	6,942	36.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,885.00000	8,892	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,885.00000	6,892	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,685.00000	8,692	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,685.00000	6,692	36.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,735.00000	8,742	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	36.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,735.00000	6,742	36.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,635.00000	8,642	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,635.00000	6,642	36.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,375.00000	1,368	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		10.00000	0,010	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,366.00000	2,359	27.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	27.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,365.00000	3,358	33.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	33.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,535.00000	8,542	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,535.00000	6,542	35.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,435.00000	8,442	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,435.00000	6,442	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,936.00000	4,943	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,565.00000	3,558	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		154.00000	0,152	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		689.00000	0,694	22.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		584.00000	0,578	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		119.00000	0,120	19.57	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		1,473.00000	1,466	21.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		8.00000	0,008	21.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,466.00000	2,459	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,465.00000	3,458	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		128.00000	0,126	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		813.00000	0,818	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		483.00000	0,477	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		168.00000	0,169	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,327.00000	1,320	20.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		12.00000	0,012	20.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,316.00000	2,309	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,001	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,315.00000	3,308	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,086.00000	1,079	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		21.00000	0,021	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,067.00000	2,060	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,002	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,065.00000	3,058	31.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	31.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		421.00000	0,416	19.67	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		206.00000	0,208	19.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,230.00000	1,223	20.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		15.00000	0,015	20.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,216.00000	2,209	26.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	26.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,215.00000	3,208	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		121.00000	0,119	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		856.00000	0,861	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		451.00000	0,446	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		186.00000	0,188	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,266.00000	2,259	26.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	26.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,265.00000	3,258	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,182.00000	1,175	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		17.00000	0,017	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,167.00000	2,159	25.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,001	25.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,165.00000	3,158	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,386.00000	5,393	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,134.00000	1,127	19.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		19.00000	0,019	19.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,117.00000	2,110	25.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,002	25.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,115.00000	3,108	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,002	35.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,537.00000	4,544	35.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		85.00000	0,084	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,120.00000	1,126	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		294.00000	0,290	19.99	216,630.00	747	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		329.00000	0,332	19.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		993.00000	0,986	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		28.00000	0,028	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,967.00000	1,960	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,002	24.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,965.00000	2,958	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		276.00000	0,271	20.23	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		361.00000	0,363	20.23	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		949.00000	0,941	19.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		34.00000	0,033	19.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,918.00000	1,911	24.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	0,003	24.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,915.00000	2,908	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		59.00000	0,058	26.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,444.00000	1,450	26.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		697.00000	0,690	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		82.00000	0,082	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,621.00000	1,614	22.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		6.00000	0,006	22.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,616.00000	2,608	28.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		242.00000	0,238	20.72	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		427.00000	0,430	20.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		861.00000	0,854	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		46.00000	0,046	19.44	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,818.00000	1,811	23.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	0,003	23.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,815.00000	2,808	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		69.00000	0,068	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,304.00000	1,310	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		819.00000	0,812	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		54.00000	0,054	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,769.00000	1,762	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	0,004	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		777.00000	0,770	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		62.00000	0,062	19.48	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,719.00000	1,712	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		4.00000	0,004	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,715.00000	2,708	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	29.60	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	13.10	Call		1.00000	0,001	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,436.00000	5,443	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	0,003	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,438.00000	4,445	35.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		658.00000	0,651	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		93.00000	0,093	19.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,571.00000	1,564	22.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		6.00000	0,006	22.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,566.00000	2,558	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		3.00000	0,003	35.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,338.00000	4,345	35.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		515.00000	0,509	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		150.00000	0,151	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,735.00000	7,742	38.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,278.00000	1,271	20.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		13.00000	0,013	20.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,765.00000	2,758	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,265.00000	4,258	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,985.00000	7,992	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	34.86	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	12.65	Put		4,986.00000	4,993	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,039.00000	1,032	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		24.00000	0,024	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,516.00000	2,509	28.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	28.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,015.00000	4,008	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		393.00000	0,387	19.69	0.00	0	129.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		228.00000	0,229	19.69	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		54.00000	0,053	27.06	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,539.00000	1,545	27.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,002	35.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,587.00000	4,594	35.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		365.00000	0,360	19.71	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		250.00000	0,252	19.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		339.00000	0,334	19.73	0.00	0	247.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		274.00000	0,276	19.73	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		38.00000	0,037	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,923.00000	1,929	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		41.00000	0,040	28.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,826.00000	1,832	28.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		314.00000	0,310	19.74	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		299.00000	0,302	19.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		226.00000	0,223	20.96	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		461.00000	0,465	20.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		2.00000	0,002	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,787.00000	4,794	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		187.00000	0,184	21.69	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		572.00000	0,576	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,036.00000	5,043	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		136.00000	0,134	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		771.00000	0,776	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	0,002	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,687.00000	4,694	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		35.00000	0,034	29.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,020.00000	2,026	29.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		212.00000	0,209	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		497.00000	0,501	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	0,002	34.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,737.00000	4,744	34.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		199.00000	0,196	21.45	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		534.00000	0,538	21.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		164.00000	0,162	22.18	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		649.00000	0,654	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	0,001	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,837.00000	4,843	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		22.00000	0,021	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,457.00000	2,463	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		24.00000	0,023	30.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,359.00000	2,365	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		26.00000	0,026	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,261.00000	2,268	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		175.00000	0,172	21.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		610.00000	0,614	21.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	34.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,236.00000	5,243	34.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		20.00000	0,019	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,555.00000	2,561	31.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		107.00000	0,105	23.89	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		942.00000	0,947	23.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,186.00000	5,193	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		114.00000	0,112	23.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		899.00000	0,904	23.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,286.00000	5,293	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		101.00000	0,099	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		986.00000	0,991	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	34.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,336.00000	5,343	34.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		16.00000	0,016	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,751.00000	2,758	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		18.00000	0,017	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,653.00000	2,659	31.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		96.00000	0,094	24.38	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,031.00000	1,036	24.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,486.00000	5,493	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		81.00000	0,079	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,166.00000	1,171	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,985.00000	5,992	34.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		62.00000	0,061	26.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,397.00000	1,403	26.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,585.00000	5,592	34.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		14.00000	0,014	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,899.00000	2,906	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		73.00000	0,071	25.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,258.00000	1,263	25.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,935.00000	5,942	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,685.00000	5,692	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		13.00000	0,012	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,998.00000	3,004	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		65.00000	0,064	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,350.00000	1,356	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.64	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	13.20	Put		5,535.00000	5,542	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		15.00000	0,014	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,850.00000	2,856	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		77.00000	0,075	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,212.00000	1,217	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,835.00000	5,842	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		47.00000	0,046	27.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,682.00000	1,688	27.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		43.00000	0,042	28.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,778.00000	1,784	28.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,135.00000	6,142	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		36.00000	0,035	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,971.00000	1,977	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,335.00000	6,342	35.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		4.00000	0,004	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,239.00000	4,246	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		29.00000	0,029	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,164.00000	2,171	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,485.00000	6,492	35.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	0,003	35.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,388.00000	4,395	35.11	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	11.95	Call		4.00000	0,003	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,289.00000	4,295	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,235.00000	6,242	35.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		5.00000	0,004	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,140.00000	4,146	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		5.00000	0,005	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,040.00000	4,047	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		33.00000	0,032	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,068.00000	2,074	29.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,285.00000	6,292	35.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		4.00000	0,004	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,189.00000	4,196	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		5.00000	0,005	35.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,090.00000	4,097	35.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		6.00000	0,005	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,991.00000	3,997	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		6.00000	0,006	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,891.00000	3,898	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,635.00000	5,642	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		13.00000	0,013	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,948.00000	2,955	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		56.00000	0,055	26.81	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	9.10	Put		1,491.00000	1,497	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	34.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,735.00000	5,742	34.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		10.00000	0,010	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,245.00000	3,252	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		11.00000	0,011	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,146.00000	3,153	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		12.00000	0,012	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,047.00000	3,054	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		51.00000	0,050	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,586.00000	1,592	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,785.00000	5,792	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		12.00000	0,011	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,097.00000	3,103	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		49.00000	0,048	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,634.00000	1,640	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,885.00000	5,892	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		7.00000	0,006	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,792.00000	3,798	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		7.00000	0,007	34.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,692.00000	3,699	34.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		8.00000	0,007	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,593.00000	3,599	34.11	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	11.15	Call		8.00000	0,008	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,493.00000	3,500	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		9.00000	0,009	33.54	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,394.00000	3,401	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		10.00000	0,009	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,295.00000	3,301	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		11.00000	0,010	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,196.00000	3,202	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		45.00000	0,044	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,730.00000	1,736	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,035.00000	6,042	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		6.00000	0,006	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,941.00000	3,948	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		6.00000	0,006	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,841.00000	3,848	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		7.00000	0,007	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,742.00000	3,749	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		7.00000	0,007	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,642.00000	3,649	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		8.00000	0,008	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,543.00000	3,550	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		9.00000	0,008	33.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,444.00000	3,450	33.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		39.00000	0,038	28.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,874.00000	1,880	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,886.00000	4,893	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		15.00000	0,015	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,800.00000	2,807	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		17.00000	0,016	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,702.00000	2,708	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		19.00000	0,018	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,604.00000	2,610	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		21.00000	0,020	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,506.00000	2,512	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		23.00000	0,022	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,408.00000	2,414	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		25.00000	0,025	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,310.00000	2,317	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		31.00000	0,030	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,116.00000	2,122	29.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,002	35.01	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,637.00000	4,644	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		28.00000	0,027	30.07	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,213.00000	2,219	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		7.00000	0,006	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,782.00000	3,788	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		9.00000	0,009	33.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,344.00000	3,351	33.39	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	15.60	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,935.00000	7,942	39.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,065.00000	4,058	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,885.00000	7,892	38.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,115.00000	4,108	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,035.00000	8,042	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,965.00000	3,958	35.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	35.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,135.00000	8,142	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		258.00000	0,254	20.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		393.00000	0,396	20.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		904.00000	0,897	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		39.00000	0,039	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,868.00000	1,861	23.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	0,003	23.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,865.00000	2,858	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,865.00000	3,858	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,185.00000	8,192	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,185.00000	6,192	34.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,815.00000	3,808	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,235.00000	8,242	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,765.00000	3,758	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,785.00000	7,792	38.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,215.00000	4,208	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,835.00000	7,842	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,165.00000	4,158	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	35.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,085.00000	8,092	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,085.00000	6,092	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,915.00000	3,908	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,285.00000	8,292	39.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,715.00000	3,708	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	34.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.79070	7.79890		19.96	53,319,550.80	6,844	39,144.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		268.00000	0,262	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		869.00000	0,871	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,352.00000	8,360	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		9.00000	0,008	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,360.00000	6,367	35.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,650.00000	3,641	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,402.00000	8,410	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		8.00000	0,008	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,409.00000	6,417	35.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,600.00000	3,591	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,502.00000	8,510	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,801.00000	8,809	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,001.00000	9,009	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		4.00000	0,004	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,005.00000	7,013	34.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		56.00000	0,055	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,057.00000	3,064	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,951.00000	8,959	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		4.00000	0,004	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,955.00000	6,963	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		58.00000	0,056	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,009.00000	3,015	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,057.00000	2,049	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		8.00000	0,008	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,051.00000	3,042	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,001	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,901.00000	8,909	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		4.00000	0,004	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,905.00000	6,913	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,701.00000	8,709	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,751.00000	8,759	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,651.00000	8,659	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		6.00000	0,006	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,657.00000	6,665	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		621.00000	0,612	19.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		272.00000	0,271	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,388.00000	1,378	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		39.00000	0,037	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,354.00000	2,346	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,350.00000	3,342	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,552.00000	8,560	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		7.00000	0,007	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,558.00000	6,566	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,480.00000	1,471	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		31.00000	0,030	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,454.00000	2,445	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,004	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,450.00000	3,442	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,452.00000	8,460	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		744.00000	0,734	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		195.00000	0,193	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,574.00000	1,565	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		25.00000	0,024	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,550.00000	3,542	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	29.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		7.00000	0,007	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,508.00000	6,516	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		21.00000	0,020	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,022.00000	5,029	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		290.00000	0,284	21.82	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		791.00000	0,793	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		712.00000	0,702	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		213.00000	0,211	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,527.00000	1,518	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		28.00000	0,027	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,503.00000	2,495	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,500.00000	3,492	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		257.00000	0,251	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		908.00000	0,910	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		204.00000	0,199	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,155.00000	1,158	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		5.00000	0,005	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,806.00000	6,814	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		5.00000	0,005	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,756.00000	6,764	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		39.00000	0,038	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,790.00000	3,797	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		6.00000	0,005	35.08	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	14.50	Put		6,707.00000	6,714	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		211.00000	0,207	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,112.00000	1,116	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,162.00000	1,152	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		63.00000	0,061	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,107.00000	2,098	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,007	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,101.00000	3,092	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,001	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		247.00000	0,242	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		948.00000	0,951	22.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		593.00000	0,584	19.51	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		294.00000	0,293	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,305.00000	2,296	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,005	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,300.00000	3,292	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		18.00000	0,018	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,269.00000	5,277	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		31.00000	0,030	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,282.00000	4,289	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		49.00000	0,048	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,300.00000	3,307	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		237.00000	0,232	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		988.00000	0,991	22.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		566.00000	0,557	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		317.00000	0,316	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,296.00000	1,287	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		47.00000	0,046	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,255.00000	2,247	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,250.00000	3,242	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		18.00000	0,017	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,319.00000	5,326	35.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		30.00000	0,029	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,331.00000	4,338	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		48.00000	0,047	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,349.00000	3,356	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		228.00000	0,223	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,029.00000	1,032	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,251.00000	1,242	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		52.00000	0,051	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,206.00000	2,197	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,006	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,200.00000	3,192	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		18.00000	0,017	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,369.00000	5,376	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		47.00000	0,046	31.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,398.00000	3,405	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		220.00000	0,215	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,071.00000	1,074	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,206.00000	1,197	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		57.00000	0,056	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,156.00000	2,148	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,007	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,151.00000	3,142	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,001	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		16.00000	0,016	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,517.00000	5,525	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		27.00000	0,026	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,528.00000	4,535	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		44.00000	0,043	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,545.00000	3,552	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		196.00000	0,192	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,197.00000	1,201	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		445.00000	0,437	19.96	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		446.00000	0,446	19.96	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,075.00000	1,065	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		76.00000	0,074	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,008.00000	1,999	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		9.00000	0,008	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,001.00000	2,993	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		426.00000	0,418	20.14	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		477.00000	0,477	20.14	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,034.00000	1,025	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		85.00000	0,084	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,959.00000	1,951	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		10.00000	0,010	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,951.00000	2,943	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		16.00000	0,015	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,617.00000	5,624	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		42.00000	0,041	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,643.00000	3,650	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		182.00000	0,178	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,283.00000	1,287	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		408.00000	0,400	20.33	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		509.00000	0,509	20.33	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		995.00000	0,985	18.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		96.00000	0,094	18.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,910.00000	1,902	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		11.00000	0,011	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,901.00000	2,893	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		15.00000	0,014	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,716.00000	5,723	35.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		40.00000	0,039	32.08	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	11.50	Put		3,741.00000	3,748	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		14.00000	0,013	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,915.00000	5,922	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		22.00000	0,021	34.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,923.00000	4,930	34.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		37.00000	0,036	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,938.00000	3,945	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		59.00000	0,058	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,960.00000	2,967	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		14.00000	0,014	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,865.00000	5,873	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		22.00000	0,022	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,873.00000	4,881	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		38.00000	0,036	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,889.00000	3,895	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		811.00000	0,801	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		162.00000	0,160	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,669.00000	1,661	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		20.00000	0,020	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,652.00000	2,644	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		14.00000	0,014	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,815.00000	5,823	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		38.00000	0,037	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,839.00000	3,846	32.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		63.00000	0,061	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,864.00000	2,870	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		158.00000	0,155	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,459.00000	1,464	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		343.00000	0,336	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		644.00000	0,645	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		846.00000	0,836	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		147.00000	0,145	18.91	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,717.00000	1,708	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		18.00000	0,017	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,702.00000	2,694	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		15.00000	0,015	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,666.00000	5,674	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		41.00000	0,040	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,692.00000	3,699	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		390.00000	0,383	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		541.00000	0,542	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		956.00000	0,947	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		107.00000	0,106	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,862.00000	1,853	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		13.00000	0,012	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,851.00000	2,843	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		16.00000	0,015	35.57	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	13.35	Put		5,567.00000	5,574	35.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		26.00000	0,025	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,577.00000	4,584	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		43.00000	0,042	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,594.00000	3,601	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		176.00000	0,172	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,327.00000	1,331	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		189.00000	0,185	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,240.00000	1,244	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		19.00000	0,018	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,220.00000	5,227	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		32.00000	0,031	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,233.00000	4,240	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		170.00000	0,166	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,371.00000	1,375	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		919.00000	0,909	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		120.00000	0,118	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,814.00000	1,805	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		15.00000	0,014	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		17.00000	0,017	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,418.00000	5,426	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		46.00000	0,045	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,447.00000	3,454	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		148.00000	0,144	25.18	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,549.00000	1,553	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
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		777.00000	0,767	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		178.00000	0,176	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,622.00000	1,613	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		23.00000	0,022	19.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,603.00000	2,594	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,003	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		34.00000	0,033	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,085.00000	4,092	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		143.00000	0,140	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,594.00000	1,599	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		164.00000	0,160	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,415.00000	1,419	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		681.00000	0,671	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		232.00000	0,230	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,702.00000	7,710	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		11.00000	0,010	35.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,212.00000	6,219	35.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		24.00000	0,023	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,725.00000	4,732	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		51.00000	0,049	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,252.00000	3,258	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,342.00000	1,332	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		43.00000	0,041	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,802.00000	2,793	25.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,002	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,299.00000	4,291	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,952.00000	7,960	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		8.00000	0,007	35.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,459.00000	6,466	35.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		45.00000	0,044	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,496.00000	3,503	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		303.00000	0,296	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		754.00000	0,755	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,118.00000	1,109	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		69.00000	0,068	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,553.00000	2,545	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,049.00000	4,041	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		139.00000	0,135	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,640.00000	1,644	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		540.00000	0,531	19.66	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		341.00000	0,340	19.66	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		28.00000	0,027	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,479.00000	4,486	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		33.00000	0,032	33.08	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,134.00000	4,141	33.08	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	9.15	Call		153.00000	0,149	24.99	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,504.00000	1,508	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		134.00000	0,131	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,685.00000	1,690	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		515.00000	0,506	19.73	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		366.00000	0,365	19.73	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		28.00000	0,027	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,429.00000	4,436	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		115.00000	0,112	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,916.00000	1,921	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		122.00000	0,119	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,823.00000	1,828	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		490.00000	0,482	19.81	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		391.00000	0,391	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		112.00000	0,109	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,963.00000	1,968	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		119.00000	0,116	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,870.00000	1,875	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		126.00000	0,123	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,777.00000	1,782	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		467.00000	0,459	19.88	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		418.00000	0,418	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		24.00000	0,023	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,775.00000	4,782	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		329.00000	0,322	21.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		680.00000	0,681	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		21.00000	0,021	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,972.00000	4,980	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		61.00000	0,059	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,912.00000	2,918	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		65.00000	0,063	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,816.00000	2,822	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		68.00000	0,067	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,719.00000	2,726	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		279.00000	0,273	22.01	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		830.00000	0,832	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		23.00000	0,022	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,824.00000	4,831	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		66.00000	0,065	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,767.00000	2,774	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		70.00000	0,069	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,671.00000	2,678	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		315.00000	0,309	21.45	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		716.00000	0,718	21.45	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		25.00000	0,024	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,676.00000	4,683	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		73.00000	0,071	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,624.00000	2,630	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		77.00000	0,075	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,528.00000	2,534	28.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		82.00000	0,080	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,433.00000	2,439	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		87.00000	0,085	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,338.00000	2,344	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		93.00000	0,091	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,244.00000	2,250	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		99.00000	0,097	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,150.00000	2,156	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		106.00000	0,103	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,057.00000	2,062	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		358.00000	0,351	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		609.00000	0,610	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		29.00000	0,028	33.51	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,380.00000	4,387	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		130.00000	0,127	25.92	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,731.00000	1,736	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		25.00000	0,025	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,626.00000	4,634	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		75.00000	0,073	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,576.00000	2,582	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		79.00000	0,077	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,480.00000	2,486	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		84.00000	0,082	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,385.00000	2,391	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		96.00000	0,094	27.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,197.00000	2,203	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		103.00000	0,100	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,104.00000	2,109	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		109.00000	0,106	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,010.00000	2,015	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		374.00000	0,367	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		575.00000	0,576	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		90.00000	0,088	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,291.00000	2,297	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,902.00000	7,910	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,099.00000	4,091	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		14.00000	0,013	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,965.00000	5,972	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		36.00000	0,035	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,987.00000	3,994	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,002.00000	8,010	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		13.00000	0,013	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,014.00000	6,022	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		35.00000	0,034	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,036.00000	4,043	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,999.00000	3,991	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,152.00000	8,160	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		11.00000	0,011	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,162.00000	6,170	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		32.00000	0,031	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,183.00000	4,190	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,849.00000	3,841	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,052.00000	8,060	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		13.00000	0,012	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,064.00000	6,071	36.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,949.00000	3,941	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,701.00000	9,709	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,102.00000	8,110	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		12.00000	0,011	36.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,113.00000	6,120	36.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,899.00000	3,891	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,202.00000	8,210	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,799.00000	3,791	31.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,252.00000	8,260	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		10.00000	0,010	35.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,261.00000	6,269	35.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		882.00000	0,872	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		133.00000	0,131	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,765.00000	1,757	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		16.00000	0,016	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,752.00000	2,744	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,750.00000	3,741	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,802.00000	7,810	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,199.00000	4,191	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,852.00000	7,860	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,149.00000	4,141	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,302.00000	8,310	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		9.00000	0,009	35.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,310.00000	6,318	35.81	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	4.10	Call		3,700.00000	3,691	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.92330	7.93140		20.07	0.00	0	3,365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		21.00000	0,020	37.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,940.00000	7,947	37.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		39.00000	0,038	34.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,958.00000	5,965	34.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		79.00000	0,077	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,998.00000	4,004	30.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		184.00000	0,179	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,103.00000	2,106	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,201.00000	1,189	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		120.00000	0,116	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,101.00000	2,091	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		20.00000	0,018	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,087.00000	3,079	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,006	25.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,082.00000	4,074	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		21.00000	0,020	36.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,890.00000	7,897	36.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		40.00000	0,039	34.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,909.00000	5,916	34.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		80.00000	0,078	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,949.00000	3,955	30.82	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	13/09/2010	Foreign Exchange Future	9.80	Call		188.00000	0,183	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,057.00000	2,060	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		618.00000	0,606	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		487.00000	0,483	19.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,242.00000	1,230	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		111.00000	0,107	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,150.00000	2,140	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		19.00000	0,017	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,137.00000	3,129	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		6.00000	0,006	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,132.00000	4,124	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		596.00000	0,583	19.98	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		515.00000	0,510	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		20.00000	0,020	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,989.00000	7,997	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		39.00000	0,037	34.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,008.00000	6,014	34.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		78.00000	0,075	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,047.00000	4,052	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		180.00000	0,175	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,149.00000	2,152	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		575.00000	0,562	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		544.00000	0,539	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,161.00000	1,148	18.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		130.00000	0,125	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,052.00000	2,042	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		21.00000	0,019	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,037.00000	3,029	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,033.00000	4,024	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		2.00000	0,001	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		20.00000	0,019	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,039.00000	8,046	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		38.00000	0,037	34.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,057.00000	6,064	34.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		76.00000	0,074	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,095.00000	4,101	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		176.00000	0,170	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,195.00000	2,197	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		554.00000	0,543	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		573.00000	0,570	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,121.00000	1,111	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		140.00000	0,138	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,004.00000	1,994	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		23.00000	0,021	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,988.00000	2,980	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		7.00000	0,007	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,983.00000	3,975	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	29.12	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	16.05	Call		19.00000	0,018	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,138.00000	8,145	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		37.00000	0,035	34.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,156.00000	6,162	34.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		73.00000	0,071	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,192.00000	4,198	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		167.00000	0,162	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,286.00000	2,289	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		518.00000	0,507	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		637.00000	0,634	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,049.00000	1,039	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		168.00000	0,166	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,909.00000	1,899	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		28.00000	0,026	19.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,889.00000	2,881	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		8.00000	0,008	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,883.00000	3,875	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,002	28.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		19.00000	0,018	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,188.00000	8,195	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		36.00000	0,035	34.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,205.00000	6,212	34.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		72.00000	0,069	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,241.00000	4,246	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		163.00000	0,158	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	13/09/2010	Foreign Exchange Future	10.10	Put		2,332.00000	2,335	26.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		501.00000	0,490	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		670.00000	0,667	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,015.00000	1,004	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		184.00000	0,181	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,862.00000	1,852	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		31.00000	0,029	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,839.00000	2,831	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		8.00000	0,008	23.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,833.00000	3,825	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		18.00000	0,017	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,237.00000	8,244	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		36.00000	0,034	34.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,255.00000	6,261	34.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		70.00000	0,068	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,289.00000	4,295	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		159.00000	0,154	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,378.00000	2,381	26.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		484.00000	0,474	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		703.00000	0,701	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		981.00000	0,970	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		200.00000	0,197	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,815.00000	1,805	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		34.00000	0,032	19.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,790.00000	2,781	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		9.00000	0,008	23.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,783.00000	3,775	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		17.00000	0,016	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,386.00000	8,393	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		34.00000	0,032	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,403.00000	6,409	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		66.00000	0,064	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,435.00000	4,441	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		147.00000	0,143	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,516.00000	2,520	27.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		884.00000	0,873	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		253.00000	0,250	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,677.00000	1,667	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		46.00000	0,044	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,642.00000	2,633	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		11.00000	0,010	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,634.00000	3,626	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,003	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		17.00000	0,016	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,336.00000	8,343	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		34.00000	0,033	35.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,353.00000	6,360	35.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		68.00000	0,065	31.68	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	13/09/2010	Foreign Exchange Future	12.25	Put		4,387.00000	4,392	31.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		151.00000	0,147	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,470.00000	2,474	27.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		453.00000	0,443	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		772.00000	0,770	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		916.00000	0,905	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		235.00000	0,232	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,723.00000	1,713	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		42.00000	0,040	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,691.00000	2,682	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		10.00000	0,009	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,684.00000	3,675	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		3.00000	0,002	27.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		16.00000	0,015	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,485.00000	8,492	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		33.00000	0,031	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,502.00000	6,508	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		64.00000	0,062	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,533.00000	4,539	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		141.00000	0,136	27.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,610.00000	2,613	27.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		411.00000	0,402	21.61	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		880.00000	0,879	21.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		825.00000	0,813	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		294.00000	0,290	19.19	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	13/09/2010	Foreign Exchange Future	6.40	Call		1,587.00000	1,576	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		56.00000	0,053	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,543.00000	2,534	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		12.00000	0,011	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,534.00000	3,526	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		439.00000	0,429	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		808.00000	0,806	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		22.00000	0,021	36.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,791.00000	7,798	36.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		41.00000	0,040	34.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,810.00000	5,817	34.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		83.00000	0,081	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,852.00000	3,858	30.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		197.00000	0,192	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,966.00000	1,969	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		665.00000	0,653	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		434.00000	0,430	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,325.00000	1,313	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		94.00000	0,090	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,248.00000	2,238	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		17.00000	0,015	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,236.00000	3,228	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,005	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,232.00000	4,224	29.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		21.00000	0,020	36.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,840.00000	7,847	36.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		41.00000	0,039	34.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,860.00000	5,866	34.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		82.00000	0,079	30.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,901.00000	3,906	30.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		193.00000	0,188	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,012.00000	2,015	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		641.00000	0,629	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		460.00000	0,456	19.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,283.00000	1,271	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		102.00000	0,098	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,199.00000	2,189	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		18.00000	0,016	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,186.00000	3,178	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,005	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,182.00000	4,174	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	29.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		20.00000	0,019	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,089.00000	8,096	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		38.00000	0,036	34.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,107.00000	6,113	34.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		75.00000	0,072	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,144.00000	4,149	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	13/09/2010	Foreign Exchange Future	10.00	Call		171.00000	0,166	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,240.00000	2,243	26.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		535.00000	0,525	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		604.00000	0,602	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,085.00000	1,074	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		154.00000	0,151	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,956.00000	1,946	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		25.00000	0,023	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,938.00000	2,930	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,933.00000	3,925	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		18.00000	0,017	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,287.00000	8,294	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		35.00000	0,034	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,304.00000	6,311	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		69.00000	0,067	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,338.00000	4,344	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		155.00000	0,150	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,424.00000	2,427	26.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		468.00000	0,458	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		737.00000	0,735	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		948.00000	0,937	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		217.00000	0,214	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,769.00000	1,759	19.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		38.00000	0,036	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,740.00000	2,732	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		9.00000	0,009	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,733.00000	3,725	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		16.00000	0,015	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,435.00000	8,442	37.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		33.00000	0,032	35.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,452.00000	6,459	35.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		65.00000	0,063	31.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,484.00000	4,490	31.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		144.00000	0,140	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,563.00000	2,567	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		425.00000	0,415	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		844.00000	0,842	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		854.00000	0,843	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		273.00000	0,270	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,632.00000	1,621	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		51.00000	0,048	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,592.00000	2,583	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		11.00000	0,010	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,584.00000	3,576	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,003	27.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		242.00000	0,235	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,611.00000	1,612	24.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		262.00000	0,255	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,481.00000	1,482	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.05590	8.06440		20.29	16,111.80	2	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		44.00000	0,043	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,930.00000	7,937	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		72.00000	0,071	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,958.00000	5,965	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		127.00000	0,126	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,013.00000	4,020	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		260.00000	0,258	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,146.00000	2,152	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		702.00000	0,696	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		588.00000	0,590	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,278.00000	1,270	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		164.00000	0,164	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,149.00000	2,140	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		35.00000	0,034	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,124.00000	3,115	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		10.00000	0,009	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,117.00000	4,108	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		3.00000	0,002	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		500.00000	0,496	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		986.00000	0,990	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		43.00000	0,043	35.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,979.00000	7,987	35.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		71.00000	0,071	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,007.00000	6,015	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		125.00000	0,124	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,061.00000	4,068	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		255.00000	0,253	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,191.00000	2,197	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,239.00000	1,231	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		175.00000	0,175	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,101.00000	2,092	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		37.00000	0,036	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,074.00000	3,065	22.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		10.00000	0,009	22.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,067.00000	4,059	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		43.00000	0,042	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,029.00000	8,036	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		70.00000	0,070	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,056.00000	6,064	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		123.00000	0,122	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,109.00000	4,116	29.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		250.00000	0,248	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,236.00000	2,242	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		661.00000	0,655	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		647.00000	0,649	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,201.00000	1,193	18.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		187.00000	0,187	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,054.00000	2,045	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		40.00000	0,039	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,025.00000	3,016	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		11.00000	0,010	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,018.00000	4,009	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		4.00000	0,003	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		42.00000	0,041	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,078.00000	8,085	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		69.00000	0,069	33.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,105.00000	6,113	33.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		121.00000	0,120	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,157.00000	4,164	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		244.00000	0,243	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,280.00000	2,287	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		642.00000	0,637	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		678.00000	0,681	20.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,167.00000	1,159	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		203.00000	0,203	18.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,007.00000	1,999	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		43.00000	0,043	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,975.00000	2,967	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,011	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,968.00000	3,959	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		4.00000	0,003	27.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		681.00000	0,676	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		617.00000	0,620	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		41.00000	0,041	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,127.00000	8,135	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		68.00000	0,068	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,154.00000	6,162	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		119.00000	0,118	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,205.00000	4,212	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		239.00000	0,237	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,325.00000	2,331	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		624.00000	0,619	20.56	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		710.00000	0,713	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,133.00000	1,125	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		219.00000	0,219	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,961.00000	1,953	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		47.00000	0,047	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,926.00000	2,918	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,012	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,918.00000	3,909	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		4.00000	0,003	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		40.00000	0,040	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,176.00000	8,184	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		68.00000	0,067	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,204.00000	6,211	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		117.00000	0,116	30.19	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	12.20	Put		4,253.00000	4,260	30.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		234.00000	0,232	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,370.00000	2,376	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		607.00000	0,602	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		743.00000	0,746	20.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,101.00000	1,093	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		237.00000	0,237	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,916.00000	1,907	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		52.00000	0,051	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,877.00000	2,868	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		13.00000	0,012	21.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,868.00000	3,860	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,004	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		39.00000	0,039	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,225.00000	8,233	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		67.00000	0,066	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,253.00000	6,260	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		115.00000	0,114	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,301.00000	4,308	30.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		229.00000	0,228	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,415.00000	2,422	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		590.00000	0,585	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		776.00000	0,779	20.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,069.00000	1,061	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		255.00000	0,255	18.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,870.00000	1,862	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		56.00000	0,056	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,828.00000	2,819	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		14.00000	0,013	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,818.00000	3,810	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		36.00000	0,036	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,422.00000	8,430	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		63.00000	0,062	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,449.00000	6,456	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		108.00000	0,107	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,494.00000	4,501	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		211.00000	0,210	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,597.00000	2,604	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		528.00000	0,524	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		914.00000	0,918	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		949.00000	0,942	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		335.00000	0,336	19.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,693.00000	1,684	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		79.00000	0,078	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,632.00000	2,624	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,018	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,620.00000	3,611	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		6.00000	0,005	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		37.00000	0,037	35.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,373.00000	8,381	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		64.00000	0,063	33.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,400.00000	6,407	33.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		110.00000	0,109	30.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,446.00000	4,453	30.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		216.00000	0,214	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,552.00000	2,558	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		543.00000	0,538	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		879.00000	0,882	21.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		978.00000	0,970	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		314.00000	0,314	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,737.00000	1,728	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		73.00000	0,072	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,681.00000	2,673	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		17.00000	0,017	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,669.00000	3,661	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,005	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		487.00000	0,483	21.75	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,023.00000	1,027	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		35.00000	0,035	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,471.00000	8,479	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		62.00000	0,062	33.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,498.00000	6,506	33.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		107.00000	0,106	30.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,543.00000	4,550	30.69	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	10.50	Call		207.00000	0,205	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,643.00000	2,649	26.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		514.00000	0,510	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		950.00000	0,954	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		921.00000	0,914	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		357.00000	0,358	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,649.00000	1,641	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		85.00000	0,085	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,584.00000	2,575	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		20.00000	0,019	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,570.00000	3,561	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		6.00000	0,005	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		574.00000	0,569	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		810.00000	0,813	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		45.00000	0,044	35.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,831.00000	7,838	35.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		74.00000	0,073	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,860.00000	5,867	32.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		130.00000	0,129	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,916.00000	3,923	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		270.00000	0,268	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,056.00000	2,062	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		746.00000	0,740	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		532.00000	0,534	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,357.00000	1,349	18.40	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	13/12/2010	Foreign Exchange Future	6.85	Put		143.00000	0,143	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,245.00000	2,236	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		31.00000	0,030	19.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,223.00000	3,214	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		9.00000	0,008	23.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,216.00000	4,208	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		44.00000	0,044	35.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,880.00000	7,888	35.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		73.00000	0,072	33.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,909.00000	5,916	33.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		129.00000	0,128	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,965.00000	3,972	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		265.00000	0,263	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,101.00000	2,107	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		723.00000	0,718	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		559.00000	0,562	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,317.00000	1,309	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		153.00000	0,153	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,197.00000	2,188	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		33.00000	0,032	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,173.00000	3,164	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		9.00000	0,008	23.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,166.00000	4,158	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		39.00000	0,038	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,275.00000	8,282	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		66.00000	0,065	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,302.00000	6,309	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		114.00000	0,113	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,350.00000	4,357	30.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		225.00000	0,223	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,461.00000	2,467	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,038.00000	1,030	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		274.00000	0,274	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,826.00000	1,817	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		62.00000	0,061	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,779.00000	2,770	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		15.00000	0,014	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,769.00000	3,760	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		5.00000	0,004	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		38.00000	0,037	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,324.00000	8,331	35.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		65.00000	0,064	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,351.00000	6,358	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		112.00000	0,111	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,398.00000	4,405	30.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		220.00000	0,218	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,506.00000	2,512	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		558.00000	0,554	21.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		844.00000	0,848	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,007.00000	1,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		293.00000	0,294	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,781.00000	1,772	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		67.00000	0,066	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,730.00000	2,721	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		16.00000	0,015	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,719.00000	3,710	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		5.00000	0,004	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		54.00000	0,053	34.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,040.00000	7,047	34.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		91.00000	0,090	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,077.00000	5,084	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		169.00000	0,167	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,155.00000	3,161	27.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		387.00000	0,384	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,373.00000	1,378	22.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,014.00000	5,006	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.21990	12.26650		14.44	9,262,684.20	758	11,248.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,634.00000	9,680	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	63.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,634.00000	7,680	63.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	57.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,634.00000	5,680	57.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	50.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,634.00000	3,680	50.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		379.00000	0,324	18.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		13.00000	0,004	18.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,367.00000	1,320	30.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		1.00000	0,000	30.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,367.00000	2,320	32.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		1.00000	0,000	32.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,334.00000	9,380	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	56.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,334.00000	5,380	56.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		669.00000	0,620	22.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		3.00000	0,000	22.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,667.00000	2,620	28.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		1.00000	0,000	28.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		9,134.00000	9,180	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	61.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		7,134.00000	7,180	61.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	55.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		5,134.00000	5,180	55.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	47.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		3,134.00000	3,180	47.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		46.00000	0,017	16.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		180.00000	0,197	16.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		868.00000	0,820	24.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		2.00000	0,000	24.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		1,867.00000	1,820	35.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		1.00000	0,000	35.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		2,867.00000	2,820	25.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1.00000	0,000	25.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,984.00000	9,030	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	61.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,984.00000	7,030	61.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	55.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,984.00000	5,030	55.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	45.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,984.00000	3,030	45.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		97.00000	0,053	15.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		81.00000	0,083	15.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,017.00000	0,970	26.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		1.00000	0,000	26.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,017.00000	1,970	36.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		1.00000	0,000	36.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,017.00000	2,970	23.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1.00000	0,000	23.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,884.00000	8,930	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	60.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,884.00000	6,930	60.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	55.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,884.00000	4,930	55.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		165.00000	0,107	15.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		49.00000	0,037	15.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,117.00000	1,070	27.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		1.00000	0,000	27.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,117.00000	2,070	36.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		1.00000	0,000	36.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,117.00000	3,070	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,734.00000	8,780	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	60.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,734.00000	6,780	60.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	54.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,734.00000	4,780	54.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		289.00000	0,231	16.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		23.00000	0,011	16.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,267.00000	1,220	29.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		1.00000	0,000	29.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,267.00000	2,220	34.30	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	10.00	Put		1.00000	0,000	34.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,267.00000	3,220	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,784.00000	8,830	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	60.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,784.00000	6,830	60.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	54.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,784.00000	4,830	54.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		245.00000	0,186	16.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		29.00000	0,016	16.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,217.00000	1,170	28.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		1.00000	0,000	28.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,217.00000	2,170	35.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		1.00000	0,000	35.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,217.00000	3,170	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,184.00000	9,230	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	61.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,184.00000	7,230	61.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	55.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,184.00000	5,230	55.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,184.00000	3,230	47.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		35.00000	0,011	17.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		219.00000	0,241	17.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		818.00000	0,770	23.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		2.00000	0,000	23.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,817.00000	1,770	34.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		1.00000	0,000	34.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,817.00000	2,770	26.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1.00000	0,000	26.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,284.00000	9,330	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	61.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,284.00000	7,330	61.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	56.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,284.00000	5,330	56.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	48.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,284.00000	3,330	48.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		21.00000	0,005	18.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		305.00000	0,335	18.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		719.00000	0,670	22.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		3.00000	0,000	22.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,717.00000	1,670	33.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		1.00000	0,000	33.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,717.00000	2,670	27.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		1.00000	0,000	27.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	63.97	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	21.80	Put		9,534.00000	9,580	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	62.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,534.00000	7,580	62.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	56.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,534.00000	5,580	56.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		474.00000	0,422	19.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		8.00000	0,002	19.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,467.00000	1,420	31.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		1.00000	0,000	31.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,584.00000	9,630	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	56.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,584.00000	5,630	56.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	50.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,584.00000	3,630	50.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		426.00000	0,373	18.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		10.00000	0,003	18.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,417.00000	2,370	32.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		1.00000	0,000	32.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,484.00000	9,530	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	62.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,484.00000	7,530	62.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	56.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,484.00000	5,530	56.70	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	15.75	Call		0.00000	0,000	49.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,484.00000	3,530	49.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		522.00000	0,471	20.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		6.00000	0,001	20.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,517.00000	1,470	31.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		1.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,517.00000	2,470	30.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		1.00000	0,000	30.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,434.00000	9,480	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	62.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,434.00000	7,480	62.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	56.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,434.00000	5,480	56.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,434.00000	3,480	49.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		571.00000	0,521	20.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		5.00000	0,001	20.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,567.00000	1,520	32.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		1.00000	0,000	32.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,567.00000	2,520	30.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		1.00000	0,000	30.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,384.00000	9,430	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	62.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,384.00000	7,430	62.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	56.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,384.00000	5,430	56.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	48.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,384.00000	3,430	48.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		12.00000	0,002	19.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		396.00000	0,432	19.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		620.00000	0,570	21.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4.00000	0,000	21.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,617.00000	1,570	32.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		1.00000	0,000	32.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,617.00000	2,570	29.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		1.00000	0,000	29.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,234.00000	9,280	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	61.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,234.00000	7,280	61.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	56.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,234.00000	5,280	56.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,234.00000	3,280	47.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		27.00000	0,008	18.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		261.00000	0,288	18.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		768.00000	0,720	23.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		2.00000	0,000	23.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,767.00000	1,720	34.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		1.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,767.00000	2,720	27.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1.00000	0,000	27.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		9,034.00000	9,080	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	61.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		7,034.00000	7,080	61.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	46.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		3,034.00000	3,080	46.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		76.00000	0,037	15.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		110.00000	0,117	15.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		1,967.00000	1,920	36.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		1.00000	0,000	36.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		2,967.00000	2,920	24.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1.00000	0,000	24.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		9,084.00000	9,130	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	61.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		7,084.00000	7,130	61.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	55.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		5,084.00000	5,130	55.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		917.00000	0,870	25.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		1.00000	0,000	25.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		1,917.00000	1,870	35.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		1.00000	0,000	35.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		8,934.00000	8,980	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	60.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,934.00000	6,980	60.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	55.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,934.00000	4,980	55.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		129.00000	0,074	14.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		63.00000	0,054	14.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,067.00000	1,020	27.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		1.00000	0,000	27.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,067.00000	2,020	37.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		1.00000	0,000	37.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,067.00000	3,020	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,834.00000	8,880	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	60.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,834.00000	6,880	60.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	55.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,834.00000	4,880	55.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,167.00000	1,120	28.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		1.00000	0,000	28.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,167.00000	2,120	35.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		1.00000	0,000	35.71	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	13.55	Call		0.00000	0,000	30.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,284.00000	1,330	30.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	29.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,184.00000	1,230	29.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	28.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		1,084.00000	1,130	28.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		1.00000	0,000	27.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		985.00000	1,030	27.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		2.00000	0,000	24.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		786.00000	0,830	24.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		4.00000	0,001	22.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		588.00000	0,631	22.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		7.00000	0,001	21.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		491.00000	0,531	21.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		1.00000	0,000	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		885.00000	0,930	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		3.00000	0,000	23.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		687.00000	0,730	23.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		9.00000	0,002	20.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		443.00000	0,482	20.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		16.00000	0,003	19.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		350.00000	0,383	19.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		2.00000	0,000	24.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		736.00000	0,780	24.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		3.00000	0,000	22.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		637.00000	0,680	22.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,234.00000	1,280	30.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	28.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,134.00000	1,180	28.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		1.00000	0,000	27.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		1,035.00000	1,080	27.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		1.00000	0,000	26.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		935.00000	0,980	26.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		1.00000	0,000	25.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		835.00000	0,880	25.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	62.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,334.00000	7,380	62.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	57.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,834.00000	5,880	57.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	53.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,334.00000	4,380	53.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		204.00000	0,145	15.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		38.00000	0,025	15.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,667.00000	1,620	33.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		1.00000	0,000	33.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,167.00000	3,120	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,667.00000	4,620	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		1.00000	0,000	23.03	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	19.85	Call		0.00000	0,000	62.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,584.00000	7,630	62.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		0.00000	0,000	58.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		6,084.00000	6,130	58.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	54.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,584.00000	4,630	54.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	46.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		3,084.00000	3,130	46.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		59.00000	0,025	16.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		143.00000	0,155	16.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,417.00000	1,370	30.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		1.00000	0,000	30.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		2,917.00000	2,870	25.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1.00000	0,000	25.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,417.00000	4,370	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		8,034.00000	8,080	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	59.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,534.00000	6,580	59.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	55.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		5,034.00000	5,080	55.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,534.00000	3,580	49.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		6.00000	0,001	21.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		540.00000	0,581	21.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		967.00000	0,920	25.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		1.00000	0,000	25.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,467.00000	2,420	31.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		1.00000	0,000	31.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		3,967.00000	3,920	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	31.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,334.00000	1,380	31.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,484.00000	1,530	33.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	31.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,384.00000	1,430	31.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,434.00000	1,480	32.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,534.00000	1,580	33.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	44.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,784.00000	2,830	44.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	43.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,684.00000	2,730	43.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,684.00000	1,730	35.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,584.00000	1,630	34.33	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	15.15	Call		0.00000	0,000	45.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,884.00000	2,930	45.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	42.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,484.00000	2,530	42.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	41.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,384.00000	2,430	41.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	41.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,284.00000	2,330	41.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,184.00000	2,230	40.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	39.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		2,084.00000	2,130	39.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	38.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,984.00000	2,030	38.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	37.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,884.00000	1,930	37.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,784.00000	1,830	36.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,734.00000	1,780	36.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,634.00000	1,680	34.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		2,134.00000	2,180	39.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.25	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	14.30	Put		2,034.00000	2,080	39.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,934.00000	1,980	38.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,834.00000	1,880	37.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	48.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,334.00000	3,380	48.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	45.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,934.00000	2,980	45.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	44.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,834.00000	2,880	44.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	44.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,734.00000	2,780	44.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,634.00000	2,680	43.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	42.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,534.00000	2,580	42.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	42.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,434.00000	2,480	42.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,334.00000	2,380	41.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,234.00000	2,280	40.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	43.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,584.00000	2,630	43.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		8,134.00000	8,180	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	58.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		6,134.00000	6,180	58.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	53.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		4,134.00000	4,180	53.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3,867.00000	3,820	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	58.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		6,034.00000	6,080	58.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		4,034.00000	4,080	52.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		8,084.00000	8,130	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	53.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		4,084.00000	4,130	53.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		3,917.00000	3,870	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,284.00000	8,330	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	58.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,284.00000	6,330	58.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	53.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,284.00000	4,330	53.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,717.00000	3,670	23.03	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	8.55	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,334.00000	8,380	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	59.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,334.00000	6,380	59.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,667.00000	3,620	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,384.00000	8,430	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	59.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,384.00000	6,430	59.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	53.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,384.00000	4,430	53.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,617.00000	3,570	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,434.00000	8,480	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	59.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,434.00000	6,480	59.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	53.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,434.00000	4,480	53.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,567.00000	3,520	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,634.00000	8,680	63.97	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	18.90	Call		0.00000	0,000	60.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,634.00000	6,680	60.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		0.00000	0,000	54.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,634.00000	4,680	54.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,367.00000	3,320	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,584.00000	8,630	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	59.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,584.00000	6,630	59.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,417.00000	3,370	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,684.00000	8,730	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	60.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,684.00000	6,730	60.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	54.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,684.00000	4,730	54.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		333.00000	0,277	17.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		17.00000	0,007	17.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,317.00000	1,270	29.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		1.00000	0,000	29.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,317.00000	2,270	33.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		1.00000	0,000	33.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,317.00000	3,270	23.03	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	8.95	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	63.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,884.00000	7,930	63.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	57.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,884.00000	5,930	57.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,884.00000	3,930	52.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,117.00000	4,070	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,517.00000	3,470	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,517.00000	4,470	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,467.00000	3,420	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,467.00000	4,420	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,617.00000	4,570	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	63.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,684.00000	7,730	63.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	57.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,684.00000	5,730	57.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	50.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,684.00000	3,730	50.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,317.00000	4,270	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,934.00000	7,980	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	57.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,934.00000	5,980	57.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,934.00000	3,980	52.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,067.00000	4,020	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,184.00000	8,230	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	58.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,184.00000	6,230	58.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	53.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,184.00000	4,230	53.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,817.00000	3,770	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,367.00000	4,320	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	63.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,734.00000	7,780	63.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	57.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,734.00000	5,780	57.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	51.23	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	16.00	Put		3,734.00000	3,780	51.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,267.00000	4,220	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,984.00000	8,030	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	58.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,984.00000	6,030	58.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	52.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,984.00000	4,030	52.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,017.00000	3,970	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,234.00000	8,280	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	58.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,234.00000	6,280	58.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	53.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,234.00000	4,280	53.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,767.00000	3,720	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1.00000	0,000	23.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,484.00000	8,530	63.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	59.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,484.00000	6,530	59.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	54.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,484.00000	4,530	54.08	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			12.42490	12.47090		18.01	25,359,220.90	2,041	13,446.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,529.00000	9,575	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,530.00000	7,576	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		4.00000	0,003	28.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,533.00000	5,578	28.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		26.00000	0,024	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,555.00000	3,599	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		125.00000	0,118	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,654.00000	1,693	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		288.00000	0,272	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		817.00000	0,847	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		715.00000	0,681	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		244.00000	0,256	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,513.00000	1,469	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		42.00000	0,044	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,480.00000	2,434	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		9.00000	0,009	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,679.00000	9,725	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	31.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,680.00000	7,726	31.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		3.00000	0,003	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,682.00000	5,728	28.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		23.00000	0,021	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,702.00000	3,746	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		112.00000	0,105	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,791.00000	1,830	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		253.00000	0,238	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		932.00000	0,963	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		625.00000	0,593	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		304.00000	0,318	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,376.00000	1,332	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		55.00000	0,057	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,331.00000	2,286	20.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		10.00000	0,011	20.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,629.00000	9,675	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,630.00000	7,676	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		4.00000	0,003	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,633.00000	5,678	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		24.00000	0,022	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,653.00000	3,697	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		116.00000	0,109	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,745.00000	1,784	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		264.00000	0,249	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		893.00000	0,924	20.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		654.00000	0,621	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		283.00000	0,296	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,422.00000	1,378	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		51.00000	0,053	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,381.00000	2,335	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		10.00000	0,010	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,324.00000	3,278	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,029.00000	9,075	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,030.00000	7,076	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,879.00000	8,925	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	30.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,880.00000	6,926	30.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		8.00000	0,007	28.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,887.00000	4,932	28.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		42.00000	0,039	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,921.00000	2,964	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		213.00000	0,200	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,092.00000	1,125	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		517.00000	0,489	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		396.00000	0,414	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,198.00000	1,155	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		77.00000	0,080	17.17	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	10.35	Call		2,134.00000	2,089	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		13.00000	0,014	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,125.00000	3,079	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,729.00000	8,775	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		2.00000	0,001	29.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,731.00000	6,776	29.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		9.00000	0,008	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,738.00000	4,783	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		48.00000	0,044	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,777.00000	2,819	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		242.00000	0,228	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		971.00000	1,003	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		596.00000	0,566	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		325.00000	0,341	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,331.00000	1,287	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		60.00000	0,062	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,282.00000	2,236	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		11.00000	0,011	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,274.00000	3,228	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,779.00000	8,825	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		2.00000	0,001	30.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,781.00000	6,826	30.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		8.00000	0,007	28.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,787.00000	4,832	28.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		46.00000	0,042	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,825.00000	2,867	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		232.00000	0,218	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,011.00000	1,043	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		569.00000	0,539	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		348.00000	0,364	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,286.00000	1,243	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		65.00000	0,068	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,233.00000	2,187	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		12.00000	0,012	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,224.00000	3,178	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,003	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,929.00000	8,975	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,930.00000	6,976	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		7.00000	0,006	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,936.00000	4,981	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		41.00000	0,038	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,970.00000	3,013	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		204.00000	0,192	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,133.00000	1,167	20.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		493.00000	0,465	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		422.00000	0,440	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,155.00000	1,112	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		84.00000	0,087	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,085.00000	2,039	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		14.00000	0,014	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,075.00000	3,029	23.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,004	23.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,179.00000	9,225	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	30.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,180.00000	7,226	30.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,329.00000	9,375	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,330.00000	7,376	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,579.00000	9,625	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,580.00000	7,626	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		4.00000	0,003	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,583.00000	5,628	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		25.00000	0,023	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,604.00000	3,648	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		276.00000	0,260	19.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		855.00000	0,885	19.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		684.00000	0,651	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		263.00000	0,276	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,467.00000	1,423	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		46.00000	0,048	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,430.00000	2,384	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,009	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,479.00000	9,525	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,480.00000	7,526	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,429.00000	9,475	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,430.00000	7,476	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,379.00000	9,425	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	30.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,380.00000	7,426	30.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,279.00000	9,325	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	30.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,280.00000	7,326	30.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,129.00000	9,175	31.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	30.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,130.00000	7,176	30.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,079.00000	9,125	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,080.00000	7,126	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,979.00000	9,025	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	30.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,980.00000	7,026	30.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		7.00000	0,006	28.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,986.00000	5,031	28.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		39.00000	0,036	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,018.00000	3,061	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		196.00000	0,184	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,175.00000	1,209	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		469.00000	0,445	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		448.00000	0,470	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,112.00000	1,071	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		91.00000	0,096	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,036.00000	1,991	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		15.00000	0,016	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,025.00000	2,979	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,004	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	31.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,829.00000	8,875	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	30.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,830.00000	6,876	30.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		8.00000	0,007	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,837.00000	4,882	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		21.00000	0,019	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,850.00000	3,894	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		44.00000	0,041	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,873.00000	2,916	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		100.00000	0,094	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,929.00000	1,969	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		222.00000	0,209	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,051.00000	1,084	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		543.00000	0,514	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		372.00000	0,389	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,242.00000	1,199	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		71.00000	0,074	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,184.00000	2,138	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		13.00000	0,013	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,175.00000	3,129	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,004	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		121.00000	0,113	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,700.00000	1,738	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		4.00000	0,004	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,433.00000	5,479	28.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		12.00000	0,011	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,441.00000	4,486	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		28.00000	0,025	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,457.00000	3,500	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		61.00000	0,057	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,490.00000	2,532	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		136.00000	0,127	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,565.00000	1,602	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		315.00000	0,297	19.47	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		744.00000	0,772	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		779.00000	0,744	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		208.00000	0,219	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,606.00000	1,562	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		35.00000	0,037	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,579.00000	2,533	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,008	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		6.00000	0,005	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,185.00000	5,230	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		15.00000	0,014	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,194.00000	4,239	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		34.00000	0,031	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,213.00000	3,256	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		76.00000	0,070	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,255.00000	2,295	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		166.00000	0,156	21.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,345.00000	1,381	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		393.00000	0,371	18.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		572.00000	0,596	18.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		956.00000	0,917	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		135.00000	0,142	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,843.00000	1,798	18.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		22.00000	0,023	18.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,827.00000	2,781	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	0,006	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		5.00000	0,004	28.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,284.00000	5,329	28.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		14.00000	0,012	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,293.00000	4,337	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		31.00000	0,028	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,310.00000	3,353	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		69.00000	0,064	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,348.00000	2,389	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		153.00000	0,143	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,432.00000	1,468	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		359.00000	0,340	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		638.00000	0,665	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		883.00000	0,845	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		162.00000	0,170	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,748.00000	1,703	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		27.00000	0,028	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	9.75	Call		2,727.00000	2,681	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,006	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		6.00000	0,005	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,085.00000	5,130	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		17.00000	0,015	27.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,096.00000	4,140	27.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		36.00000	0,033	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,115.00000	3,158	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		82.00000	0,076	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,161.00000	2,201	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		180.00000	0,169	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,259.00000	1,294	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		429.00000	0,406	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		508.00000	0,531	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,032.00000	0,993	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		111.00000	0,118	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,939.00000	1,894	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		18.00000	0,019	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,926.00000	2,880	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,005	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		5.00000	0,004	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,384.00000	5,429	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		13.00000	0,011	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,392.00000	4,436	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		29.00000	0,026	26.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,408.00000	3,451	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		64.00000	0,059	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,443.00000	2,484	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		141.00000	0,132	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,520.00000	1,557	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		329.00000	0,310	19.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		708.00000	0,735	19.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		813.00000	0,777	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		192.00000	0,202	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,653.00000	1,609	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		32.00000	0,034	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,628.00000	2,582	21.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,007	21.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		4.00000	0,004	28.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,483.00000	5,529	28.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		11.00000	0,010	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,490.00000	4,535	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		27.00000	0,024	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,506.00000	3,549	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		59.00000	0,054	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,538.00000	2,579	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		130.00000	0,122	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,609.00000	1,647	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		301.00000	0,284	19.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		780.00000	0,809	19.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		746.00000	0,712	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		225.00000	0,237	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,560.00000	1,515	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		39.00000	0,040	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,529.00000	2,483	21.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,008	21.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		5.00000	0,004	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,334.00000	5,379	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		13.00000	0,012	27.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,342.00000	4,387	27.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		30.00000	0,027	26.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,359.00000	3,402	26.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		67.00000	0,062	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,396.00000	2,437	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		147.00000	0,138	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,476.00000	1,513	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		344.00000	0,325	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		673.00000	0,700	19.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		847.00000	0,811	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		176.00000	0,186	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,700.00000	1,656	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		29.00000	0,031	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,678.00000	2,632	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,007	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		5.00000	0,005	28.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,234.00000	5,280	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		15.00000	0,013	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,244.00000	4,288	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		32.00000	0,030	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,261.00000	3,305	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		72.00000	0,067	24.40	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,301.00000	2,342	24.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		159.00000	0,149	21.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,388.00000	1,424	21.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		376.00000	0,355	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		605.00000	0,630	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		919.00000	0,881	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		148.00000	0,156	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,795.00000	1,751	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		24.00000	0,026	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,777.00000	2,731	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,006	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		6.00000	0,005	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,135.00000	5,180	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		16.00000	0,014	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,145.00000	4,189	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		35.00000	0,032	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,164.00000	3,207	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		79.00000	0,073	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,208.00000	2,248	24.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		173.00000	0,162	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,302.00000	1,337	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		411.00000	0,389	18.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		540.00000	0,564	18.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		994.00000	0,955	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		123.00000	0,130	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,891.00000	1,846	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		20.00000	0,021	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,876.00000	2,830	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,005	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		6.00000	0,006	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,035.00000	5,081	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		18.00000	0,016	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,047.00000	4,091	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		38.00000	0,035	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,067.00000	3,110	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		86.00000	0,080	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,115.00000	2,155	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		449.00000	0,425	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		478.00000	0,500	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,072.00000	1,032	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		101.00000	0,107	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,988.00000	1,943	18.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		17.00000	0,018	18.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,976.00000	2,930	23.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	0,005	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		188.00000	0,176	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,217.00000	1,251	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,130.00000	8,176	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		2.00000	0,002	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,131.00000	6,177	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,872.00000	3,826	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,030.00000	8,076	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		2.00000	0,002	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,031.00000	6,077	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,972.00000	3,926	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,080.00000	8,126	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		2.00000	0,002	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,081.00000	6,127	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,922.00000	3,876	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		1.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,330.00000	8,375	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		2.00000	0,002	29.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,331.00000	6,377	29.29	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	8.80	Call		3,673.00000	3,627	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		1.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,430.00000	8,475	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		2.00000	0,002	29.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,431.00000	6,477	29.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,573.00000	3,527	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		1.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,380.00000	8,425	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		2.00000	0,002	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,381.00000	6,427	29.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,623.00000	3,577	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,479.00000	8,525	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		2.00000	0,002	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,481.00000	6,527	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,523.00000	3,477	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,629.00000	8,675	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		2.00000	0,002	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,631.00000	6,677	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		10.00000	0,009	27.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,639.00000	4,684	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		52.00000	0,048	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,681.00000	2,723	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,374.00000	3,328	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,679.00000	8,725	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		2.00000	0,001	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,681.00000	6,726	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		9.00000	0,008	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,688.00000	4,733	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		50.00000	0,046	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,729.00000	2,771	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,579.00000	8,625	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		2.00000	0,002	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,581.00000	6,627	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		10.00000	0,009	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,589.00000	4,634	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		54.00000	0,050	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,633.00000	2,675	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,424.00000	3,378	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,003	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,880.00000	7,926	31.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		3.00000	0,002	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,882.00000	5,927	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		20.00000	0,018	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,899.00000	3,943	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		96.00000	0,090	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,975.00000	2,015	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,122.00000	4,076	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,521.00000	4,475	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,473.00000	3,427	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,471.00000	4,425	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,621.00000	4,575	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,421.00000	4,375	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,001	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,180.00000	8,226	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		2.00000	0,002	29.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,181.00000	6,227	29.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,823.00000	3,777	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,002	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,321.00000	4,275	27.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,730.00000	7,776	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		3.00000	0,003	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,732.00000	5,778	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		22.00000	0,020	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,751.00000	3,795	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		108.00000	0,101	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,837.00000	1,876	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,272.00000	4,226	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,980.00000	8,026	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		2.00000	0,002	28.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,981.00000	6,027	28.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		19.00000	0,017	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,998.00000	4,042	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		90.00000	0,083	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,069.00000	2,108	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,022.00000	3,976	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,001	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,230.00000	8,276	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		2.00000	0,002	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,231.00000	6,277	29.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,773.00000	3,727	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,002	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,930.00000	7,976	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		3.00000	0,002	28.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,932.00000	5,977	28.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		19.00000	0,018	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,948.00000	3,993	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		93.00000	0,087	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,022.00000	2,062	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,072.00000	4,026	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,001	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,280.00000	8,326	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		2.00000	0,002	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,281.00000	6,327	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,723.00000	3,677	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.63370	12.68180		18.15	0.00	0	12,123.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,370.00000	9,418	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		11.00000	0,009	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,379.00000	7,425	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,670.00000	9,718	27.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		8.00000	0,007	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,676.00000	7,723	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		3.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,171.00000	9,218	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		13.00000	0,011	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,181.00000	7,227	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		46.00000	0,041	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,214.00000	5,257	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		120.00000	0,112	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,288.00000	3,328	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,003	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,021.00000	9,069	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		14.00000	0,012	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,032.00000	7,078	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		49.00000	0,045	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,067.00000	5,111	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		129.00000	0,120	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,147.00000	3,186	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,921.00000	8,969	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		15.00000	0,014	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,933.00000	6,980	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		389.00000	0,365	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,307.00000	1,331	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		701.00000	0,664	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	14/06/2010	Foreign Exchange Future	12.60	Put		619.00000	0,630	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,129.00000	2,078	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		47.00000	0,044	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,099.00000	3,050	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		17.00000	0,016	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		4.00000	0,003	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,722.00000	8,769	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		18.00000	0,016	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,736.00000	6,782	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		4.00000	0,003	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,772.00000	8,819	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		17.00000	0,015	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,785.00000	6,831	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		770.00000	0,732	17.87	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		538.00000	0,548	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,396.00000	1,348	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		164.00000	0,164	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,272.00000	2,222	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		40.00000	0,038	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,247.00000	3,198	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		15.00000	0,014	20.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		3.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,221.00000	9,268	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		45.00000	0,040	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,263.00000	5,306	27.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		118.00000	0,109	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,336.00000	3,375	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,420.00000	9,468	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		10.00000	0,009	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,428.00000	7,475	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		41.00000	0,036	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,459.00000	5,502	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,570.00000	9,618	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		9.00000	0,008	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,577.00000	7,624	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		872.00000	0,832	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		440.00000	0,448	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,556.00000	1,508	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		124.00000	0,124	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,464.00000	2,415	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		32.00000	0,031	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,620.00000	9,668	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		9.00000	0,008	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,627.00000	7,674	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,515.00000	1,467	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		133.00000	0,133	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,416.00000	2,366	17.81	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	10.30	Put		34.00000	0,032	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,520.00000	9,568	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		10.00000	0,008	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,528.00000	7,574	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		280.00000	0,262	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,798.00000	1,828	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		489.00000	0,461	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,007.00000	1,027	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		899.00000	0,858	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		417.00000	0,424	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,597.00000	1,549	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		115.00000	0,115	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,513.00000	2,463	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		31.00000	0,029	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,470.00000	9,518	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		40.00000	0,036	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,508.00000	5,552	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		105.00000	0,097	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,573.00000	3,613	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,320.00000	9,368	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		11.00000	0,010	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,329.00000	7,376	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,270.00000	9,318	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		12.00000	0,010	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,280.00000	7,326	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		44.00000	0,039	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,312.00000	5,355	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		115.00000	0,106	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,383.00000	3,422	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		3.00000	0,002	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,121.00000	9,168	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		13.00000	0,012	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,131.00000	7,178	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		47.00000	0,042	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,165.00000	5,208	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		123.00000	0,114	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,241.00000	3,280	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,140.00000	1,096	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		258.00000	0,262	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,943.00000	1,894	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		61.00000	0,060	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,902.00000	2,854	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		20.00000	0,020	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,003	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,071.00000	9,119	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		14.00000	0,012	27.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,082.00000	7,128	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,971.00000	9,019	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		15.00000	0,013	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,983.00000	7,029	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		378.00000	0,355	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,346.00000	1,371	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,244.00000	1,197	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		212.00000	0,213	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,081.00000	2,030	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		49.00000	0,046	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,871.00000	8,919	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		16.00000	0,014	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,884.00000	6,930	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		42.00000	0,037	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,410.00000	5,453	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		68.00000	0,063	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,436.00000	4,479	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		110.00000	0,102	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,478.00000	3,518	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		180.00000	0,167	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,548.00000	2,583	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		400.00000	0,376	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,268.00000	1,292	20.09	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	12.55	Call		723.00000	0,686	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		591.00000	0,602	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,319.00000	1,271	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		187.00000	0,187	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,176.00000	2,126	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		44.00000	0,042	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,148.00000	3,099	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		16.00000	0,015	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		273.00000	0,255	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,841.00000	1,871	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		32.00000	0,029	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,950.00000	5,995	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		86.00000	0,079	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,004.00000	4,045	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		136.00000	0,126	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,054.00000	3,092	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		955.00000	0,913	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		373.00000	0,379	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,681.00000	1,633	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		99.00000	0,099	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		34.00000	0,030	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,852.00000	5,896	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		550.00000	0,520	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		868.00000	0,886	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,014.00000	0,972	17.23	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	12.00	Put		332.00000	0,338	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,767.00000	1,718	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		85.00000	0,084	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,707.00000	2,658	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		25.00000	0,024	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		39.00000	0,035	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,557.00000	5,601	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		63.00000	0,058	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,581.00000	4,624	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		102.00000	0,095	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,620.00000	3,661	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		166.00000	0,155	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,684.00000	2,721	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		367.00000	0,345	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,385.00000	1,411	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		658.00000	0,624	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		676.00000	0,690	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,207.00000	1,163	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		225.00000	0,229	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,034.00000	1,985	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		52.00000	0,051	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,000.00000	2,952	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		18.00000	0,018	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,108.00000	1,064	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		276.00000	0,280	17.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,899.00000	1,850	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		67.00000	0,066	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,853.00000	2,805	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		21.00000	0,021	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		51.00000	0,046	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,019.00000	5,062	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		84.00000	0,078	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,052.00000	4,094	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		504.00000	0,475	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		972.00000	0,991	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		926.00000	0,885	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		394.00000	0,401	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,561.00000	2,512	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		29.00000	0,028	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		33.00000	0,029	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,901.00000	5,945	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		87.00000	0,081	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,955.00000	3,997	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		139.00000	0,129	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,007.00000	3,045	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		303.00000	0,284	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,671.00000	1,700	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		534.00000	0,505	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		902.00000	0,921	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		984.00000	0,942	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	14/06/2010	Foreign Exchange Future	12.05	Put		352.00000	0,358	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,724.00000	1,675	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		92.00000	0,091	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,658.00000	2,609	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		26.00000	0,025	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		35.00000	0,031	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,803.00000	5,847	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		56.00000	0,051	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,824.00000	4,867	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		91.00000	0,085	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,859.00000	3,901	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		147.00000	0,136	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,915.00000	2,952	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		567.00000	0,536	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		835.00000	0,852	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,044.00000	1,002	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		312.00000	0,318	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,811.00000	1,762	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		79.00000	0,078	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,756.00000	2,707	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		24.00000	0,023	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		584.00000	0,552	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		802.00000	0,818	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,076.00000	1,032	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		294.00000	0,298	17.09	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	9.90	Call		2,805.00000	2,756	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		23.00000	0,022	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		38.00000	0,034	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,606.00000	5,650	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		62.00000	0,056	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,630.00000	4,672	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		100.00000	0,093	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,668.00000	3,709	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		162.00000	0,151	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,730.00000	2,767	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		638.00000	0,605	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		706.00000	0,721	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,173.00000	1,129	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		241.00000	0,245	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,988.00000	1,939	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		56.00000	0,055	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,951.00000	2,903	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		19.00000	0,019	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		357.00000	0,335	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,425.00000	1,451	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		43.00000	0,038	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,361.00000	5,404	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		70.00000	0,064	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,388.00000	4,430	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		112.00000	0,104	24.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,430.00000	3,470	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		185.00000	0,172	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,503.00000	2,538	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		423.00000	0,398	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,191.00000	1,214	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		48.00000	0,043	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,116.00000	5,159	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		80.00000	0,073	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,148.00000	4,189	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		126.00000	0,117	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,194.00000	3,233	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		211.00000	0,197	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,279.00000	2,313	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		475.00000	0,448	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,043.00000	1,064	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		53.00000	0,048	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,921.00000	4,964	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,475.00000	1,427	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		143.00000	0,143	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,368.00000	2,318	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		36.00000	0,034	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,345.00000	3,297	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,013	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		57.00000	0,052	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,775.00000	4,818	26.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		93.00000	0,087	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,811.00000	3,853	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		252.00000	0,236	21.93	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,970.00000	2,002	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,435.00000	1,387	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		153.00000	0,153	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,320.00000	2,270	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		38.00000	0,036	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		89.00000	0,083	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,907.00000	3,949	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		143.00000	0,133	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,961.00000	2,999	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		240.00000	0,224	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,058.00000	2,090	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		411.00000	0,387	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,229.00000	1,253	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		746.00000	0,709	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		564.00000	0,575	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,357.00000	1,309	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		175.00000	0,175	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,224.00000	2,174	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		42.00000	0,040	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,197.00000	3,149	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,015	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		12.00000	0,011	27.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,230.00000	7,277	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		35.00000	0,031	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,753.00000	5,797	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		74.00000	0,068	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,292.00000	4,334	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		150.00000	0,140	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,868.00000	2,906	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		329.00000	0,308	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,547.00000	1,574	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		794.00000	0,756	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		512.00000	0,522	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,855.00000	1,805	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		73.00000	0,071	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,296.00000	3,247	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,013	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,783.00000	4,735	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		311.00000	0,292	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,629.00000	1,658	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		10.00000	0,009	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,478.00000	7,525	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		32.00000	0,028	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,000.00000	6,044	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		65.00000	0,059	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,533.00000	4,575	26.31	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	14/06/2010	Foreign Exchange Future	15.65	Call		133.00000	0,123	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,101.00000	3,139	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		287.00000	0,269	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,755.00000	1,785	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		679.00000	0,643	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		647.00000	0,659	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,639.00000	1,591	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		107.00000	0,107	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,049.00000	3,001	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,017	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,534.00000	4,486	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		7.00000	0,006	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,925.00000	7,972	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		23.00000	0,020	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,441.00000	6,486	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		52.00000	0,047	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,970.00000	5,013	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		107.00000	0,099	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,525.00000	3,565	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		228.00000	0,213	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,146.00000	2,179	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		519.00000	0,490	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		937.00000	0,956	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,281.00000	1,234	16.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		199.00000	0,200	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,610.00000	2,561	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		28.00000	0,027	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,088.00000	4,040	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,006	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		37.00000	0,033	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,655.00000	5,699	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		60.00000	0,055	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,678.00000	4,721	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		98.00000	0,091	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,716.00000	3,757	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		158.00000	0,147	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,776.00000	2,813	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		266.00000	0,249	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,884.00000	1,915	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		347.00000	0,326	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,465.00000	1,492	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		461.00000	0,435	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,079.00000	1,101	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		620.00000	0,587	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		738.00000	0,753	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		845.00000	0,806	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		463.00000	0,472	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		295.00000	0,277	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,713.00000	1,743	21.28	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	18.35	Call		36.00000	0,032	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,704.00000	5,748	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		59.00000	0,053	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,727.00000	4,769	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		96.00000	0,088	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,764.00000	3,804	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		154.00000	0,143	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,822.00000	2,859	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		338.00000	0,317	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,506.00000	1,533	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		448.00000	0,422	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,116.00000	1,138	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		601.00000	0,569	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		769.00000	0,785	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		820.00000	0,780	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		488.00000	0,496	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		320.00000	0,300	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,588.00000	1,616	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		54.00000	0,049	26.66	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,872.00000	4,915	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		436.00000	0,410	19.77	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,154.00000	1,176	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		259.00000	0,242	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,927.00000	1,958	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		6.00000	0,005	27.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,124.00000	8,171	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		29.00000	0,025	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,147.00000	6,191	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		78.00000	0,072	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,196.00000	4,238	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		206.00000	0,192	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,324.00000	2,358	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,890.00000	3,842	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,008	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		6.00000	0,006	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,024.00000	8,072	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		31.00000	0,027	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,049.00000	6,093	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		82.00000	0,076	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,100.00000	4,142	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		217.00000	0,202	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,235.00000	2,268	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,990.00000	3,941	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	0,007	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		6.00000	0,005	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,074.00000	8,121	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		30.00000	0,026	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,098.00000	6,142	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,940.00000	3,891	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,007	23.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		5.00000	0,004	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,323.00000	8,370	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		25.00000	0,021	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,343.00000	6,387	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,692.00000	3,643	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,009	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		5.00000	0,004	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,423.00000	8,470	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		67.00000	0,061	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,485.00000	4,527	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		175.00000	0,163	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,593.00000	2,629	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,593.00000	3,544	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,010	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		5.00000	0,004	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,373.00000	8,420	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		24.00000	0,021	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,392.00000	6,437	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,642.00000	3,594	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,010	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		4.00000	0,004	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,472.00000	8,520	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		22.00000	0,019	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,490.00000	6,535	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		171.00000	0,159	23.31	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	14/06/2010	Foreign Exchange Future	15.15	Put		2,639.00000	2,675	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,543.00000	3,495	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,011	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		4.00000	0,004	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,622.00000	8,670	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		20.00000	0,017	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,638.00000	6,683	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,395.00000	3,346	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,012	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		4.00000	0,003	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,672.00000	8,719	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		19.00000	0,016	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,687.00000	6,732	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		4.00000	0,004	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,572.00000	8,620	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		20.00000	0,018	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,588.00000	6,634	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,444.00000	3,396	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,012	21.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		7.00000	0,006	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,875.00000	7,922	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		234.00000	0,219	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,102.00000	2,135	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,138.00000	4,089	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,005	23.45	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	9.20	Call		3,494.00000	3,445	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,011	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,484.00000	4,436	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,634.00000	4,585	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,001	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,435.00000	4,387	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		6.00000	0,005	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,174.00000	8,221	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		28.00000	0,024	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,196.00000	6,240	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		76.00000	0,070	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,244.00000	4,286	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		200.00000	0,186	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,368.00000	2,402	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,841.00000	3,792	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	0,008	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		7.00000	0,006	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,975.00000	8,022	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		222.00000	0,208	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,190.00000	2,224	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,039.00000	3,991	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,007	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,335.00000	4,287	23.45	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	8.35	Put		3.00000	0,003	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		8.00000	0,007	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,726.00000	7,773	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,286.00000	4,238	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,004	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		5.00000	0,005	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,223.00000	8,271	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		27.00000	0,023	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,245.00000	6,289	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		195.00000	0,181	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,413.00000	2,447	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,791.00000	3,742	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,008	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,821.00000	8,869	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		17.00000	0,015	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,835.00000	6,881	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		5.00000	0,005	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,273.00000	8,321	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		26.00000	0,022	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,294.00000	6,338	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		72.00000	0,066	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,340.00000	4,382	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		190.00000	0,177	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,458.00000	2,493	22.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,741.00000	3,693	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,009	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,522.00000	8,570	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		21.00000	0,018	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,539.00000	6,584	27.66	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.84090	12.88940		18.21	12,840.90	1	1,001.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		927.00000	0,854	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		768.00000	0,743	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		902.00000	0,830	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		793.00000	0,769	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		952.00000	0,879	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		743.00000	0,718	18.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08560	0.08690		23.76	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		839.00000	0,007	23.76	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		149.00000	0,002	23.76	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		358.00000	0,003	27.86	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		668.00000	0,007	27.86	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,703.00000	0,016	22.25	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		13.00000	0,000	22.25	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08720	0.08850		28.05	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		1,097.00000	0,010	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		247.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		638.00000	0,006	28.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		788.00000	0,009	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,880.00000	0,018	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		30.00000	0,000	21.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.02700	11.11280		13.64	58,696,721.00	5,323	3,230.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,587.00000	8,673	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	63.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,587.00000	6,673	63.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,687.00000	8,773	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	63.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,687.00000	6,773	63.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,337.00000	8,423	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	62.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,337.00000	6,423	62.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	57.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,337.00000	4,423	57.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,663.00000	1,577	22.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	22.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,663.00000	2,577	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,663.00000	3,577	21.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	21.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,237.00000	8,323	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	61.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,237.00000	6,323	61.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	56.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,237.00000	4,323	56.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		14.00000	0,003	18.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		251.00000	0,326	18.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		763.00000	0,677	21.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		0.00000	0,000	21.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,763.00000	1,677	22.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	22.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,763.00000	2,677	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,763.00000	3,677	21.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	21.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,137.00000	8,223	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	61.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,137.00000	6,223	61.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		28.00000	0,008	17.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		165.00000	0,231	17.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		863.00000	0,777	22.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	22.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,863.00000	2,777	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,863.00000	3,777	21.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	21.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,487.00000	8,573	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	62.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,487.00000	6,573	62.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,737.00000	8,823	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	63.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,737.00000	6,823	63.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,787.00000	8,873	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	63.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,787.00000	6,873	63.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,637.00000	8,723	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	63.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,637.00000	6,723	63.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,537.00000	8,623	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	62.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,537.00000	6,623	62.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,387.00000	8,473	66.97	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	17.50	Call		0.00000	0,000	62.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,387.00000	6,473	62.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,287.00000	8,373	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	62.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,287.00000	6,373	62.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	56.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,287.00000	4,373	56.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		10.00000	0,002	19.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		297.00000	0,375	19.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		713.00000	0,627	20.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		0.00000	0,000	20.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,713.00000	1,627	22.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	22.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,713.00000	2,627	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,713.00000	3,627	21.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	21.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,187.00000	8,273	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	61.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,187.00000	6,273	61.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,087.00000	8,173	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	61.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,087.00000	6,173	61.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	56.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,087.00000	4,173	56.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	49.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,087.00000	3,173	49.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		40.00000	0,012	16.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		127.00000	0,185	16.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		913.00000	0,827	23.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	23.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,913.00000	1,827	21.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	21.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,913.00000	2,827	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,913.00000	3,827	21.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	21.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	56.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,187.00000	4,273	56.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	50.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,187.00000	3,273	50.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		20.00000	0,005	17.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		207.00000	0,278	17.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		813.00000	0,727	21.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	21.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,813.00000	1,727	21.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	21.73	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	8.30	Call		2,813.00000	2,727	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,813.00000	3,727	21.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	57.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,387.00000	4,473	57.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	52.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,387.00000	3,473	52.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		5.00000	0,001	20.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		392.00000	0,474	20.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		613.00000	0,527	19.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		0.00000	0,000	19.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,613.00000	1,527	22.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	22.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,613.00000	2,527	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,613.00000	3,527	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	57.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,487.00000	4,573	57.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		3.00000	0,000	21.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		490.00000	0,573	21.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,513.00000	1,427	23.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	23.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,513.00000	2,427	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,513.00000	3,427	20.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	20.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	57.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,637.00000	4,723	57.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,363.00000	1,277	24.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	24.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,363.00000	2,277	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,363.00000	3,277	20.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	20.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	58.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,737.00000	4,823	58.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		272.00000	0,186	15.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		9.00000	0,009	15.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,263.00000	1,177	24.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	24.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,263.00000	2,177	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,263.00000	3,177	20.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	58.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,937.00000	5,023	58.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	56.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		3,937.00000	4,023	56.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,063.00000	0,977	24.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	24.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,063.00000	1,977	20.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	20.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,063.00000	2,977	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	58.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,987.00000	5,073	58.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		76.00000	0,030	14.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		63.00000	0,103	14.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,013.00000	0,927	24.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	24.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,013.00000	2,927	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	58.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,887.00000	4,973	58.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	55.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,887.00000	3,973	55.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		887.00000	0,973	27.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		143.00000	0,069	13.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		30.00000	0,042	13.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,113.00000	1,027	25.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	25.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,113.00000	2,027	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,113.00000	3,027	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	58.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,787.00000	4,873	58.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	55.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,787.00000	3,873	55.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	25.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		787.00000	0,873	25.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		227.00000	0,143	14.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		14.00000	0,016	14.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,213.00000	1,127	25.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	25.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,213.00000	2,127	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,213.00000	3,127	20.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		4.00000	0,001	21.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		441.00000	0,524	21.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	57.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,537.00000	4,623	57.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,463.00000	1,377	23.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	23.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,463.00000	2,377	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,463.00000	3,377	20.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	20.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	57.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,587.00000	4,673	57.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	53.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,587.00000	3,673	53.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		1.00000	0,000	23.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		588.00000	0,673	23.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		415.00000	0,329	17.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		2.00000	0,002	17.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,413.00000	1,327	23.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,413.00000	2,327	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,413.00000	3,327	20.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	20.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	57.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,687.00000	4,773	57.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	54.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,687.00000	3,773	54.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		1.00000	0,000	24.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		688.00000	0,773	24.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		319.00000	0,232	16.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		6.00000	0,005	16.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,313.00000	1,227	24.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	24.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,313.00000	2,227	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,313.00000	3,227	20.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	20.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		937.00000	1,023	27.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		1.00000	0,000	25.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		738.00000	0,823	25.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		1.00000	0,000	23.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		638.00000	0,723	23.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	64.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,987.00000	7,073	64.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	59.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,487.00000	5,573	59.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	56.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,987.00000	4,073	56.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		987.00000	1,073	28.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		514.00000	0,428	18.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		1.00000	0,001	18.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,013.00000	1,927	20.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	20.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	64.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,137.00000	7,223	64.70	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	16.75	Call		0.00000	0,000	60.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,637.00000	5,723	60.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	56.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,137.00000	4,223	56.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		367.00000	0,280	16.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		4.00000	0,003	16.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,863.00000	1,777	21.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	21.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	65.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,437.00000	7,523	65.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	61.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,937.00000	6,023	61.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	57.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,437.00000	4,523	57.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		107.00000	0,046	14.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		44.00000	0,069	14.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,563.00000	1,477	23.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	53.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,637.00000	3,723	53.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		837.00000	0,923	26.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		7.00000	0,001	19.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		344.00000	0,424	19.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		184.00000	0,103	14.23	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	10.95	Put		21.00000	0,026	14.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		663.00000	0,577	20.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		0.00000	0,000	20.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	53.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,537.00000	3,623	53.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,037.00000	1,123	29.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		2.00000	0,000	22.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		539.00000	0,623	22.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		55.00000	0,020	15.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		92.00000	0,143	15.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		464.00000	0,378	17.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		1.00000	0,001	17.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	30.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,137.00000	1,223	30.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	52.84	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,487.00000	3,573	52.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.76	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,087.00000	1,173	29.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	31.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,187.00000	1,273	31.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,337.00000	1,423	33.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	31.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,237.00000	1,323	31.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,587.00000	1,673	36.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	35.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,487.00000	1,573	35.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	33.79	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,387.00000	1,473	33.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	32.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,287.00000	1,373	32.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,737.00000	1,823	38.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	37.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,637.00000	1,723	37.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	35.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,537.00000	1,623	35.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,437.00000	1,523	34.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	37.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,687.00000	1,773	37.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	40.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,887.00000	1,973	40.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	39.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,787.00000	1,873	39.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	39.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,837.00000	1,923	39.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	48.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,987.00000	3,073	48.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	41.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,987.00000	2,073	41.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	43.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,237.00000	2,323	43.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		2,037.00000	2,123	41.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	40.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,937.00000	2,023	40.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	48.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,887.00000	2,973	48.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	47.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,787.00000	2,873	47.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	46.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,687.00000	2,773	46.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,587.00000	2,673	45.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	45.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,487.00000	2,573	45.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	44.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,387.00000	2,473	44.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	43.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,287.00000	2,373	43.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	42.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,187.00000	2,273	42.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	42.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,087.00000	2,173	42.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	50.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,137.00000	3,223	50.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	49.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		3,037.00000	3,123	49.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	48.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,937.00000	3,023	48.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	47.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,837.00000	2,923	47.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	47.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,737.00000	2,823	47.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	46.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,637.00000	2,723	46.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	45.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,537.00000	2,623	45.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	44.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,437.00000	2,523	44.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	43.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,337.00000	2,423	43.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	42.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,137.00000	2,223	42.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	54.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,737.00000	3,823	54.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	66.81	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	18.95	Put		7,837.00000	7,923	66.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	60.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,837.00000	5,923	60.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	55.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,837.00000	3,923	55.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,163.00000	1,077	25.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	25.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,163.00000	2,077	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,163.00000	3,077	20.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,163.00000	4,077	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,887.00000	7,973	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	60.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,887.00000	5,973	60.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,113.00000	4,027	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,937.00000	8,023	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,063.00000	3,977	21.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	21.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		8,037.00000	8,123	66.97	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	17.15	Call		0.00000	0,000	61.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		6,037.00000	6,123	61.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	56.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		4,037.00000	4,123	56.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		963.00000	0,877	23.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	23.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1,963.00000	1,877	20.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	20.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2,963.00000	2,877	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		3,963.00000	3,877	21.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	21.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,987.00000	8,073	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	61.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,987.00000	6,073	61.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,013.00000	3,927	21.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	21.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,437.00000	8,523	66.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	62.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,437.00000	6,523	62.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		563.00000	0,477	19.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		0.00000	0,000	19.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,563.00000	2,477	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	20.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,563.00000	3,477	20.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.21480	11.30110		17.24	79,613,865.20	7,099	19,098.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,349.00000	8,435	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,350.00000	6,436	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		11.00000	0,010	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,360.00000	4,445	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		53.00000	0,048	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,402.00000	2,483	25.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		281.00000	0,254	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		630.00000	0,689	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		793.00000	0,726	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		142.00000	0,161	17.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,671.00000	1,587	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		20.00000	0,022	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,655.00000	2,569	22.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	22.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,652.00000	3,566	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,599.00000	8,685	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	30.23	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	17.90	Put		6,600.00000	6,686	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,699.00000	8,785	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	30.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,700.00000	6,786	30.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,449.00000	8,535	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,450.00000	6,536	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		118.00000	0,108	22.41	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,417.00000	1,493	22.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,249.00000	8,335	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	29.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,250.00000	6,336	29.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		13.00000	0,011	29.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,262.00000	4,346	29.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		57.00000	0,052	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,306.00000	2,387	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		310.00000	0,280	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		559.00000	0,615	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		868.00000	0,798	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		117.00000	0,133	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,767.00000	1,683	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		16.00000	0,018	18.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,754.00000	2,668	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,003	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,752.00000	3,666	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,099.00000	8,185	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	29.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,100.00000	6,186	29.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		16.00000	0,013	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,115.00000	4,198	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		64.00000	0,058	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,163.00000	2,243	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		360.00000	0,326	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		459.00000	0,511	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		986.00000	0,913	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		85.00000	0,098	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,913.00000	1,828	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		12.00000	0,013	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,904.00000	2,817	23.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,002	23.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,902.00000	3,815	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,149.00000	8,235	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	29.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,150.00000	6,236	29.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		15.00000	0,012	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,164.00000	4,247	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		62.00000	0,056	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,211.00000	2,291	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		342.00000	0,310	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		491.00000	0,545	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		946.00000	0,874	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		95.00000	0,109	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,864.00000	1,780	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		13.00000	0,015	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,854.00000	2,768	22.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,852.00000	3,765	27.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	27.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,499.00000	8,585	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	30.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,500.00000	6,586	30.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,749.00000	8,835	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	30.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,750.00000	6,836	30.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,799.00000	8,885	32.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	30.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,800.00000	6,886	30.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,649.00000	8,735	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	30.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,650.00000	6,736	30.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,549.00000	8,635	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,550.00000	6,636	30.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,399.00000	8,485	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,400.00000	6,486	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,299.00000	8,385	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,300.00000	6,386	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		12.00000	0,010	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,311.00000	4,395	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		55.00000	0,050	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,354.00000	2,435	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		295.00000	0,267	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		594.00000	0,652	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		830.00000	0,761	17.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		129.00000	0,146	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,719.00000	1,635	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		18.00000	0,020	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,705.00000	2,618	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,003	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,702.00000	3,616	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,199.00000	8,285	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	29.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,200.00000	6,286	29.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,049.00000	8,135	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,050.00000	6,136	29.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		17.00000	0,014	29.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,066.00000	4,149	29.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		32.00000	0,029	27.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,081.00000	3,164	27.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		67.00000	0,061	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,116.00000	2,196	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		146.00000	0,133	21.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,195.00000	1,268	21.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		378.00000	0,342	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		427.00000	0,477	17.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,028.00000	0,953	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		77.00000	0,088	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,962.00000	1,877	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		11.00000	0,012	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,954.00000	2,867	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,002	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,952.00000	3,865	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		14.00000	0,012	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,213.00000	4,297	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		29.00000	0,026	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,228.00000	3,311	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		59.00000	0,054	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,258.00000	2,339	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		128.00000	0,117	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,327.00000	1,402	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		326.00000	0,294	18.35	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		525.00000	0,579	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		906.00000	0,836	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		105.00000	0,121	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,816.00000	1,731	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		15.00000	0,016	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,804.00000	2,718	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,802.00000	3,716	27.45	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	7.50	Put		1.00000	0,001	27.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		11.00000	0,009	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,410.00000	4,494	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		25.00000	0,023	28.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,424.00000	3,508	28.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		51.00000	0,046	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,450.00000	2,531	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		109.00000	0,099	22.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,508.00000	1,584	22.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		267.00000	0,242	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		666.00000	0,727	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		756.00000	0,691	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		155.00000	0,176	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,623.00000	1,539	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		22.00000	0,024	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,605.00000	2,519	21.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,004	21.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,602.00000	3,516	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		10.00000	0,008	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,459.00000	4,543	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		24.00000	0,022	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,473.00000	3,557	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		49.00000	0,044	26.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,498.00000	2,579	26.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		105.00000	0,095	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,554.00000	1,630	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		255.00000	0,230	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		704.00000	0,765	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		721.00000	0,657	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		170.00000	0,192	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,575.00000	1,492	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		24.00000	0,027	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,555.00000	2,469	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,004	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,552.00000	3,466	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		8.00000	0,007	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,657.00000	4,742	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		22.00000	0,020	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,671.00000	3,755	29.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		42.00000	0,038	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,691.00000	2,773	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		90.00000	0,082	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,739.00000	1,817	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		210.00000	0,190	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		859.00000	0,925	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		590.00000	0,532	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		239.00000	0,267	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,387.00000	1,304	17.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		36.00000	0,039	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,357.00000	2,271	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,006	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,352.00000	3,266	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		7.00000	0,006	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,706.00000	4,791	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		21.00000	0,019	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,720.00000	3,804	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		40.00000	0,037	26.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,739.00000	2,822	26.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		86.00000	0,079	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,785.00000	1,864	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		201.00000	0,182	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		900.00000	0,967	20.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		559.00000	0,503	17.19	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		258.00000	0,288	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,340.00000	1,258	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		39.00000	0,043	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,307.00000	2,221	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		6.00000	0,006	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,303.00000	3,216	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,001	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		9.00000	0,007	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,558.00000	4,642	29.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		23.00000	0,021	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,572.00000	3,656	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		45.00000	0,041	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,594.00000	2,676	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		97.00000	0,088	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,646.00000	1,723	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		231.00000	0,209	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		780.00000	0,844	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		653.00000	0,593	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		202.00000	0,228	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,481.00000	1,398	17.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		30.00000	0,033	17.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,456.00000	2,370	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,005	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,452.00000	3,366	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		9.00000	0,008	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,508.00000	4,593	29.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		24.00000	0,021	28.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,523.00000	3,606	28.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		47.00000	0,042	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,546.00000	2,627	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		101.00000	0,092	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,600.00000	1,677	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		243.00000	0,219	19.46	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	11.80	Put		742.00000	0,804	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		687.00000	0,624	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		186.00000	0,209	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,528.00000	1,445	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		27.00000	0,030	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,506.00000	2,420	21.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,005	21.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,502.00000	3,416	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	26.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		8.00000	0,007	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,607.00000	4,692	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		22.00000	0,020	29.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,621.00000	3,705	29.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		43.00000	0,039	26.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,642.00000	2,724	26.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		93.00000	0,085	23.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,692.00000	1,770	23.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		220.00000	0,199	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		819.00000	0,884	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		621.00000	0,562	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		220.00000	0,247	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,434.00000	1,351	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		33.00000	0,036	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,406.00000	2,320	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		5.00000	0,005	20.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,402.00000	3,316	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		6.00000	0,005	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,855.00000	4,940	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		19.00000	0,017	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,868.00000	3,952	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		36.00000	0,033	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,885.00000	2,968	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		77.00000	0,071	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,926.00000	2,006	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		175.00000	0,158	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,024.00000	1,093	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		474.00000	0,423	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		323.00000	0,358	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,203.00000	1,122	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		52.00000	0,057	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,159.00000	2,073	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,008	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,153.00000	3,067	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		7.00000	0,006	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,756.00000	4,841	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		20.00000	0,019	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,769.00000	3,854	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		39.00000	0,035	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	14.05	Put		2,788.00000	2,870	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		83.00000	0,076	24.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,832.00000	1,911	24.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		191.00000	0,173	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		940.00000	1,008	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		530.00000	0,476	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		279.00000	0,311	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,294.00000	1,213	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		43.00000	0,048	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,258.00000	2,172	20.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		7.00000	0,007	20.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,253.00000	3,166	24.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,001	24.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		6.00000	0,005	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,805.00000	4,890	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		20.00000	0,018	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,819.00000	3,903	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		38.00000	0,034	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,837.00000	2,919	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		80.00000	0,074	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,879.00000	1,959	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		501.00000	0,449	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		300.00000	0,334	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,249.00000	1,167	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		48.00000	0,052	17.23	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	9.10	Call		2,208.00000	2,122	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		7.00000	0,007	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,203.00000	3,116	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,001	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		6.00000	0,005	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,905.00000	4,990	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		19.00000	0,017	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,918.00000	4,002	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		35.00000	0,032	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,934.00000	3,017	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		75.00000	0,069	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,974.00000	2,054	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		167.00000	0,151	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,066.00000	1,136	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		448.00000	0,399	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		347.00000	0,384	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,158.00000	1,078	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		57.00000	0,063	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,109.00000	2,024	19.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		8.00000	0,009	19.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,103.00000	3,017	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		5.00000	0,004	29.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,954.00000	5,039	29.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		18.00000	0,016	29.98	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	15.25	Put		3,967.00000	4,051	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		34.00000	0,031	27.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,983.00000	3,066	27.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		72.00000	0,066	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,021.00000	2,101	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		160.00000	0,145	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,109.00000	1,180	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		422.00000	0,379	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		371.00000	0,414	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,114.00000	1,036	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		63.00000	0,071	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,060.00000	1,975	19.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		9.00000	0,010	19.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,053.00000	2,967	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		183.00000	0,166	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		982.00000	1,051	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,849.00000	7,935	32.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,850.00000	5,936	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,151.00000	4,065	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,999.00000	8,085	32.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,000.00000	6,086	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		18.00000	0,015	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,017.00000	4,100	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		70.00000	0,063	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,069.00000	2,148	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		398.00000	0,360	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		397.00000	0,445	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,069.00000	0,994	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		68.00000	0,079	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,011.00000	1,926	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		10.00000	0,011	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,003.00000	2,917	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,002	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,002.00000	3,915	28.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	28.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,949.00000	8,035	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,950.00000	6,036	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,052.00000	3,965	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	32.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,799.00000	7,885	32.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		2.00000	0,001	29.12	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	17.10	Put		5,801.00000	5,886	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,201.00000	4,115	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,899.00000	7,985	32.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,900.00000	5,986	29.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,101.00000	4,015	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	28.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.40340	11.49230		17.55	0.00	0	11,335.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		390.00000	0,359	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		998.00000	1,056	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		443.00000	0,408	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		851.00000	0,905	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		415.00000	0,383	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		923.00000	0,980	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		14.00000	0,012	31.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,822.00000	7,909	31.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		36.00000	0,033	30.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,844.00000	5,930	30.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		78.00000	0,073	27.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,886.00000	3,970	27.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		196.00000	0,182	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,004.00000	2,079	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		669.00000	0,615	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		477.00000	0,512	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,321.00000	1,240	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		129.00000	0,137	16.53	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,222.00000	2,133	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		30.00000	0,030	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,202.00000	3,113	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		10.00000	0,010	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,195.00000	4,106	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,003	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		12.00000	0,010	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,120.00000	8,207	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		32.00000	0,028	30.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,140.00000	6,225	30.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		69.00000	0,064	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,177.00000	4,261	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		168.00000	0,156	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,276.00000	2,353	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		539.00000	0,498	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		647.00000	0,695	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,089.00000	1,017	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		197.00000	0,214	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,937.00000	1,850	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		45.00000	0,047	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,905.00000	2,817	20.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		13.00000	0,014	20.19	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	14/06/2010	Foreign Exchange Future	7.60	Call		3,897.00000	3,808	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		5.00000	0,005	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		11.00000	0,009	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,219.00000	8,306	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		30.00000	0,027	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,238.00000	6,324	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		66.00000	0,061	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,274.00000	4,358	28.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		160.00000	0,148	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,368.00000	2,445	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		505.00000	0,465	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		713.00000	0,762	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,020.00000	0,950	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		228.00000	0,247	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,845.00000	1,759	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		53.00000	0,056	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,807.00000	2,718	19.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		15.00000	0,015	19.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,797.00000	3,708	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,005	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		14.00000	0,011	31.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,872.00000	7,958	31.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		35.00000	0,032	30.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,893.00000	5,979	30.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		77.00000	0,072	27.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,935.00000	4,019	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		191.00000	0,178	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,049.00000	2,125	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		645.00000	0,592	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		503.00000	0,539	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,280.00000	1,199	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		138.00000	0,146	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,174.00000	2,085	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		32.00000	0,032	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,152.00000	3,063	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		10.00000	0,010	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,145.00000	4,056	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,003	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		13.00000	0,011	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,921.00000	8,008	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		34.00000	0,032	30.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,942.00000	6,029	30.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		75.00000	0,070	27.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,983.00000	4,067	27.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		187.00000	0,173	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,095.00000	2,170	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		622.00000	0,570	17.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		530.00000	0,567	17.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,240.00000	1,160	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		148.00000	0,157	16.42	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	9.40	Call		2,126.00000	2,037	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		34.00000	0,034	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,103.00000	3,014	20.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		11.00000	0,011	20.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,095.00000	4,007	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,004	24.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		12.00000	0,010	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,070.00000	8,157	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		32.00000	0,029	30.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,090.00000	6,176	30.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		71.00000	0,066	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,129.00000	4,213	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		173.00000	0,160	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,231.00000	2,307	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		557.00000	0,515	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		615.00000	0,662	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,124.00000	1,052	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		182.00000	0,199	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,984.00000	1,897	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		42.00000	0,044	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,955.00000	2,866	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		13.00000	0,013	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,946.00000	3,857	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		13.00000	0,011	31.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,971.00000	8,058	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		34.00000	0,031	30.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,992.00000	6,078	30.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		74.00000	0,069	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,032.00000	4,116	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		182.00000	0,169	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,140.00000	2,216	23.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		599.00000	0,551	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		557.00000	0,598	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,200.00000	1,123	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		158.00000	0,170	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,078.00000	1,990	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		36.00000	0,037	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,053.00000	2,965	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		11.00000	0,012	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,046.00000	3,957	24.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,004	24.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		13.00000	0,010	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,021.00000	8,107	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		33.00000	0,030	30.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,041.00000	6,127	30.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		72.00000	0,067	27.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,080.00000	4,164	27.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		178.00000	0,164	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,186.00000	2,261	23.25	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	11.50	Call		576.00000	0,532	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		584.00000	0,629	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,161.00000	1,087	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		169.00000	0,184	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,030.00000	1,943	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		38.00000	0,040	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,004.00000	2,915	20.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		12.00000	0,012	20.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,996.00000	3,907	24.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,004	24.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		10.00000	0,008	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,368.00000	8,455	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		28.00000	0,025	31.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,386.00000	6,472	31.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		62.00000	0,057	28.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,420.00000	4,504	28.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		148.00000	0,137	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,506.00000	2,584	24.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		457.00000	0,422	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		815.00000	0,869	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		922.00000	0,856	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		280.00000	0,303	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,709.00000	1,624	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		67.00000	0,071	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,660.00000	2,571	19.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		18.00000	0,018	19.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,648.00000	3,559	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,006	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		11.00000	0,008	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,319.00000	8,405	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		29.00000	0,026	31.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,337.00000	6,423	31.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		63.00000	0,059	28.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,371.00000	4,456	28.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		152.00000	0,141	23.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,460.00000	2,538	23.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		473.00000	0,436	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		781.00000	0,833	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		954.00000	0,887	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		262.00000	0,284	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,754.00000	1,669	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		62.00000	0,066	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,709.00000	2,620	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		17.00000	0,017	19.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,698.00000	3,609	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		6.00000	0,006	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		10.00000	0,008	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,418.00000	8,505	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		27.00000	0,024	31.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,435.00000	6,521	31.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		61.00000	0,056	28.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,469.00000	4,553	28.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		144.00000	0,134	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,552.00000	2,631	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		891.00000	0,826	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		299.00000	0,323	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,665.00000	1,580	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		73.00000	0,077	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,611.00000	2,522	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		19.00000	0,019	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,598.00000	3,509	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,006	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		10.00000	0,008	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,468.00000	8,555	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		27.00000	0,024	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,485.00000	6,571	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		59.00000	0,055	28.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,517.00000	4,602	28.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		141.00000	0,130	24.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,599.00000	2,677	24.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		429.00000	0,395	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		887.00000	0,942	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		861.00000	0,797	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		319.00000	0,344	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,620.00000	1,536	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		78.00000	0,083	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,562.00000	2,473	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		20.00000	0,020	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,549.00000	3,460	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		7.00000	0,007	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		11.00000	0,009	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,269.00000	8,356	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		29.00000	0,026	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,287.00000	6,373	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		65.00000	0,060	28.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,323.00000	4,407	28.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		156.00000	0,144	23.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,414.00000	2,491	23.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		488.00000	0,450	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		746.00000	0,797	18.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		986.00000	0,918	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		244.00000	0,265	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,800.00000	1,714	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		58.00000	0,061	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,758.00000	2,669	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		16.00000	0,016	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,747.00000	3,658	23.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,005	23.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		9.00000	0,007	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,517.00000	8,604	31.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		26.00000	0,023	31.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,534.00000	6,620	31.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		58.00000	0,054	28.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,566.00000	4,651	28.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		137.00000	0,127	24.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,645.00000	2,724	24.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		831.00000	0,769	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		339.00000	0,366	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,576.00000	1,492	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		84.00000	0,089	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,513.00000	2,425	18.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		21.00000	0,022	18.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,499.00000	3,410	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,007	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		9.00000	0,007	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,667.00000	8,754	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		24.00000	0,021	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,682.00000	6,768	31.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		55.00000	0,051	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,713.00000	4,798	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		128.00000	0,118	24.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,786.00000	2,865	24.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		378.00000	0,348	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,036.00000	1,095	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		747.00000	0,689	17.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		405.00000	0,436	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,447.00000	1,364	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		105.00000	0,111	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,368.00000	2,279	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		26.00000	0,026	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,350.00000	3,261	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,008	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.76820	11.86020		17.78	0.00	0	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		79.00000	0,072	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,419.00000	8,504	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		128.00000	0,118	28.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,468.00000	6,550	28.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		203.00000	0,187	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,543.00000	4,619	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		359.00000	0,332	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,699.00000	2,764	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		751.00000	0,695	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,091.00000	1,127	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,174.00000	1,092	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		514.00000	0,524	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,854.00000	1,759	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		194.00000	0,191	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,725.00000	2,628	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		65.00000	0,060	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,685.00000	3,591	19.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		25.00000	0,023	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		800.00000	0,741	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		990.00000	1,023	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		77.00000	0,071	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,467.00000	8,553	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		127.00000	0,116	28.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,517.00000	6,598	28.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		200.00000	0,184	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,590.00000	4,666	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		353.00000	0,326	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,743.00000	2,808	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		736.00000	0,680	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,126.00000	1,162	18.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,147.00000	1,067	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		537.00000	0,549	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,814.00000	1,719	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		204.00000	0,201	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,679.00000	2,582	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		69.00000	0,064	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,635.00000	3,542	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		25.00000	0,024	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		59.00000	0,054	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,149.00000	9,236	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		110.00000	0,100	29.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,200.00000	7,282	29.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		169.00000	0,155	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,259.00000	5,337	26.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		285.00000	0,262	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,375.00000	3,444	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		557.00000	0,514	20.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,647.00000	1,696	20.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		835.00000	0,773	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		925.00000	0,955	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,317.00000	1,228	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		407.00000	0,410	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,060.00000	1,962	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		150.00000	0,144	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,958.00000	2,862	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		48.00000	0,044	17.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		62.00000	0,056	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,052.00000	9,138	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		112.00000	0,102	29.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,102.00000	7,184	29.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		173.00000	0,159	26.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,163.00000	5,241	26.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		293.00000	0,270	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,283.00000	3,352	23.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		579.00000	0,534	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,569.00000	1,616	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		871.00000	0,808	17.98	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	11.85	Put		861.00000	0,890	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,378.00000	1,286	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		368.00000	0,368	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,145.00000	2,046	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		135.00000	0,128	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,053.00000	2,956	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		43.00000	0,038	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		85.00000	0,078	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,225.00000	8,310	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		134.00000	0,123	28.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,274.00000	6,355	28.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		214.00000	0,197	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,354.00000	4,429	25.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		384.00000	0,355	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,524.00000	2,587	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		817.00000	0,757	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		957.00000	0,989	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,287.00000	1,200	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		427.00000	0,432	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,018.00000	1,921	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		158.00000	0,153	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,912.00000	2,814	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		52.00000	0,046	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,881.00000	3,788	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		21.00000	0,020	19.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		82.00000	0,075	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,322.00000	8,407	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		131.00000	0,120	28.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,371.00000	6,452	28.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		208.00000	0,192	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,448.00000	4,524	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		371.00000	0,343	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,611.00000	2,675	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		783.00000	0,725	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,023.00000	1,057	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,229.00000	1,145	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		469.00000	0,477	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,936.00000	1,839	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		176.00000	0,171	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,818.00000	2,721	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		58.00000	0,053	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,783.00000	3,689	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		23.00000	0,021	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		73.00000	0,067	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,613.00000	8,699	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		123.00000	0,112	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,663.00000	6,744	28.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		193.00000	0,177	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,733.00000	4,809	26.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		337.00000	0,311	22.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,877.00000	2,943	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		692.00000	0,639	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,232.00000	1,271	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,069.00000	0,995	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		609.00000	0,627	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,696.00000	1,603	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		236.00000	0,235	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,542.00000	2,444	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		82.00000	0,076	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,488.00000	3,394	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		28.00000	0,026	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		69.00000	0,063	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,759.00000	8,845	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		119.00000	0,109	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,809.00000	6,891	29.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		186.00000	0,171	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,876.00000	4,953	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		321.00000	0,296	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,011.00000	3,078	23.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		651.00000	0,601	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,341.00000	1,383	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		996.00000	0,927	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		686.00000	0,709	17.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,582.00000	1,491	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		272.00000	0,273	16.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,407.00000	2,309	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		97.00000	0,091	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,341.00000	3,247	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		31.00000	0,029	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		90.00000	0,082	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,080.00000	8,164	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		139.00000	0,128	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,129.00000	6,210	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		223.00000	0,205	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,213.00000	4,287	25.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		404.00000	0,374	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,394.00000	2,456	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,029.00000	3,936	20.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		19.00000	0,018	20.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		88.00000	0,081	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,128.00000	8,213	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		137.00000	0,126	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,177.00000	6,258	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		220.00000	0,203	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,260.00000	4,335	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		397.00000	0,368	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,437.00000	2,500	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		853.00000	0,790	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		893.00000	0,922	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,347.00000	1,257	16.43	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	13/12/2010	Foreign Exchange Future	10.90	Put		387.00000	0,389	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,102.00000	2,004	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		142.00000	0,136	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,006.00000	2,909	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		46.00000	0,041	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,980.00000	3,886	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		20.00000	0,018	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		86.00000	0,079	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,176.00000	8,261	30.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		136.00000	0,125	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,226.00000	6,307	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		217.00000	0,200	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,307.00000	4,382	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		391.00000	0,361	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,481.00000	2,543	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,931.00000	3,837	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		21.00000	0,019	20.09	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.87600	253.94700			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			333.69300	334.17100			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.82100	301.11600			0.00	0	1,069.00
ALBI	On	06/05/2010	Index Future			306.32700	306.62800			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			311.67200	312.08300			0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future			6.87920	6.91120		15.57	17,885,920.00	2,600	763.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		7,939.00000	7,971	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	61.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		3,939.00000	3,971	61.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	49.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		1,939.00000	1,971	49.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		1,061.00000	1,029	33.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	33.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		2,061.00000	2,029	23.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		4,061.00000	4,029	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,889.00000	7,921	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	64.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,889.00000	5,921	64.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	61.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,889.00000	3,921	61.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	48.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,889.00000	1,921	48.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,111.00000	1,079	33.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	33.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,111.00000	2,079	23.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,111.00000	3,079	25.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,111.00000	4,079	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		7,989.00000	8,021	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	64.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		5,989.00000	6,021	64.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	62.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		3,989.00000	4,021	62.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	50.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		1,989.00000	2,021	50.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		2,011.00000	1,979	23.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		3,011.00000	2,979	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		4,011.00000	3,979	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	64.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,839.00000	7,871	64.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	64.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,839.00000	5,871	64.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	61.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,839.00000	3,871	61.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	47.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,839.00000	1,871	47.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,161.00000	1,129	32.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,161.00000	2,129	23.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	23.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,161.00000	3,129	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,161.00000	4,129	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	64.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,789.00000	7,821	64.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	64.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,789.00000	5,821	64.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	61.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,789.00000	3,821	61.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	46.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,789.00000	1,821	46.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,211.00000	1,179	31.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	31.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,211.00000	2,179	24.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,211.00000	3,179	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,211.00000	4,179	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	64.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,489.00000	7,521	64.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	64.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,489.00000	5,521	64.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	59.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,489.00000	3,521	59.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		0.00000	0,000	41.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,489.00000	1,521	41.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,511.00000	1,479	28.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	28.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,511.00000	2,479	24.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,511.00000	3,479	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,511.00000	4,479	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	64.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,739.00000	7,771	64.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	64.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,739.00000	5,771	64.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	60.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,739.00000	3,771	60.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	46.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,739.00000	1,771	46.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,261.00000	1,229	31.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	31.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,261.00000	2,229	24.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,261.00000	3,229	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,261.00000	4,229	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	64.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,689.00000	7,721	64.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	60.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,689.00000	3,721	60.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	45.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,689.00000	1,721	45.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,311.00000	1,279	30.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	30.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,311.00000	2,279	24.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,311.00000	4,279	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	64.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,639.00000	7,671	64.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	60.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,639.00000	3,671	60.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	44.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,639.00000	1,671	44.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,361.00000	1,329	30.41	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	5.55	Put		0.00000	0,000	30.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,361.00000	2,329	24.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,361.00000	4,329	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	64.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,589.00000	7,621	64.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	64.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,589.00000	5,621	64.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	59.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,589.00000	3,621	59.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	43.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,589.00000	1,621	43.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,411.00000	1,379	29.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	29.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,411.00000	2,379	24.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,411.00000	3,379	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,411.00000	4,379	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	64.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,539.00000	7,571	64.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	64.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,539.00000	5,571	64.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	59.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,539.00000	3,571	59.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	42.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,539.00000	1,571	42.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,461.00000	1,429	29.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	29.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,461.00000	2,429	24.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	24.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,461.00000	3,429	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,461.00000	4,429	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	64.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,439.00000	7,471	64.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	64.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,439.00000	5,471	64.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	58.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,439.00000	3,471	58.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,561.00000	2,529	24.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,561.00000	3,529	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		961.00000	0,929	33.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		861.00000	0,829	31.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	31.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		761.00000	0,729	29.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	29.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		911.00000	0,879	32.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	32.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		1,011.00000	0,979	34.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	34.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		711.00000	0,679	28.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	28.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		811.00000	0,779	30.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	30.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	64.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,639.00000	5,671	64.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	62.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,139.00000	4,171	62.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	54.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,639.00000	2,671	54.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		0.00000	0,000	35.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,139.00000	1,171	35.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,861.00000	1,829	25.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,361.00000	3,329	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,861.00000	4,829	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,000	25.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,361.00000	6,329	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	64.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,689.00000	5,721	64.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	62.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,189.00000	4,221	62.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	54.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,689.00000	2,721	54.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		0.00000	0,000	36.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,189.00000	1,221	36.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,811.00000	1,779	25.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,311.00000	3,279	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,811.00000	4,779	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,311.00000	6,279	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	64.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		5,939.00000	5,971	64.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	62.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,439.00000	4,471	62.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	56.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		2,939.00000	2,971	56.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		0.00000	0,000	40.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,439.00000	1,471	40.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,561.00000	1,529	28.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	28.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		3,061.00000	3,029	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,561.00000	4,529	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		6,061.00000	6,029	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		661.00000	0,629	27.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,000	27.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		1.00000	0,000	21.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		340.00000	0,371	21.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		3.00000	0,001	19.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		242.00000	0,272	19.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		10.00000	0,003	18.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		149.00000	0,174	18.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		31.00000	0,015	16.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		70.00000	0,086	16.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		85.00000	0,057	16.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		24.00000	0,028	16.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		168.00000	0,136	18.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		7.00000	0,007	18.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		362.00000	0,330	22.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,001	22.05	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Call		461.00000	0,429	23.90	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Put		0.00000	0,000	23.90	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Call		561.00000	0,529	25.75	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Put		0.00000	0,000	25.75	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Call		611.00000	0,579	26.68	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Put		0.00000	0,000	26.68	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Call		511.00000	0,479	24.83	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Put		0.00000	0,000	24.83	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Call		0.00000	0,000	22.54	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Put		389.00000	0,421	22.54	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Call		2.00000	0,000	20.80	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Put		291.00000	0,321	20.80	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Call		6.00000	0,002	19.06	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Put		195.00000	0,223	19.06	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Call		18.00000	0,007	17.31	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Put		107.00000	0,128	17.31	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Call		52.00000	0,029	15.57	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Put		41.00000	0,050	15.57	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Call		124.00000	0,094	17.42	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Put		13.00000	0,015	17.42	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Call		215.00000	0,183	19.28	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Put		4.00000	0,004	19.28	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Call		312.00000	0,280	21.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Put		1.00000	0,001	21.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.50	Call		411.00000	0,379	22.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		263.00000	0,231	20.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		2.00000	0,002	20.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,139.00000	8,171	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	64.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,139.00000	6,171	64.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		0.00000	0,000	51.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,139.00000	2,171	51.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,861.00000	2,829	25.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	25.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,861.00000	3,829	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,089.00000	8,121	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	64.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,089.00000	6,121	64.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	62.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,089.00000	4,121	62.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	51.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,089.00000	2,121	51.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,911.00000	1,879	24.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,911.00000	2,879	25.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	25.65	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	3.00	Call		3,911.00000	3,879	25.88	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.00	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.10	Call		0.00000	0,000	64.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.10	Put		8,189.00000	8,221	64.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.10	Call		0.00000	0,000	64.74	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.10	Put		6,189.00000	6,221	64.74	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.10	Call		0.00000	0,000	51.60	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.10	Put		2,189.00000	2,221	51.60	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.10	Call		2,811.00000	2,779	25.43	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.10	Put		0.00000	0,000	25.43	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Call		3,811.00000	3,779	25.88	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Call		0.00000	0,000	64.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Put		8,039.00000	8,071	64.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Call		0.00000	0,000	64.75	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Put		6,039.00000	6,071	64.75	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Call		0.00000	0,000	62.31	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Put		4,039.00000	4,071	62.31	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Call		0.00000	0,000	50.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Put		2,039.00000	2,071	50.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Call		1,961.00000	1,929	24.12	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Put		0.00000	0,000	24.12	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Call		2,961.00000	2,929	25.77	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Put		0.00000	0,000	25.77	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.95	Call		3,961.00000	3,929	25.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,289.00000	8,321	64.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	64.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,289.00000	6,321	64.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	62.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,289.00000	4,321	62.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	52.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,289.00000	2,321	52.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,711.00000	1,679	26.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,711.00000	2,679	25.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,711.00000	3,679	25.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.93440	6.96680		16.70	18,057,177.60	2,604	16,756.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	42.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,833.00000	7,866	42.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	35.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,833.00000	5,866	35.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	29.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,834.00000	3,867	29.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		14.00000	0,013	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,847.00000	1,879	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,173.00000	1,140	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		6.00000	0,006	18.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,167.00000	2,135	25.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	25.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,167.00000	3,134	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,167.00000	4,134	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,933.00000	7,966	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,933.00000	5,966	35.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,000	29.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,934.00000	3,966	29.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		13.00000	0,012	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,946.00000	1,978	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,074.00000	1,042	17.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		7.00000	0,008	17.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,067.00000	2,035	24.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	24.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,067.00000	3,034	28.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,067.00000	4,034	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	42.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		7,983.00000	8,016	42.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	36.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,983.00000	6,016	36.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,983.00000	4,016	29.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		12.00000	0,011	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,995.00000	2,027	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,025.00000	0,993	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		8.00000	0,009	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,018.00000	1,985	24.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	24.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,017.00000	2,984	28.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,017.00000	3,984	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	42.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,883.00000	7,916	42.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,883.00000	5,916	35.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	29.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,884.00000	3,917	29.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		14.00000	0,012	25.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,897.00000	1,928	25.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,124.00000	1,091	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		7.00000	0,007	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,117.00000	2,085	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	25.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,117.00000	3,084	27.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,117.00000	4,084	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,783.00000	7,816	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	35.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,783.00000	5,816	35.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	29.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,784.00000	3,817	29.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		15.00000	0,014	25.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,798.00000	1,830	25.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,222.00000	1,190	18.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		5.00000	0,006	18.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,217.00000	2,185	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,217.00000	3,184	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,217.00000	4,184	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,483.00000	7,516	40.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	34.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,483.00000	5,516	34.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,001	28.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,484.00000	3,517	28.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		22.00000	0,020	23.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,505.00000	1,536	23.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,519.00000	1,487	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,003	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,517.00000	2,484	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,517.00000	3,484	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,517.00000	4,484	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	41.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,683.00000	7,716	41.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	35.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,683.00000	5,716	35.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	29.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,684.00000	3,717	29.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		17.00000	0,016	24.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,700.00000	1,732	24.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,321.00000	1,289	19.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,005	19.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,317.00000	2,285	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,317.00000	3,284	26.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,317.00000	4,284	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	41.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,733.00000	7,766	41.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	35.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,733.00000	5,766	35.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	29.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,734.00000	3,767	29.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		16.00000	0,015	25.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,749.00000	1,781	25.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,272.00000	1,239	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		5.00000	0,005	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,267.00000	2,235	25.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	25.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,267.00000	3,234	26.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	26.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,267.00000	4,234	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,633.00000	7,666	41.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,633.00000	5,666	34.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,001	29.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,634.00000	3,667	29.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		18.00000	0,016	24.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,651.00000	1,682	24.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,371.00000	1,338	19.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		4.00000	0,004	19.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,367.00000	2,335	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,367.00000	3,334	25.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	25.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,367.00000	4,334	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	41.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,583.00000	7,616	41.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,583.00000	5,616	34.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,001	29.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,584.00000	3,617	29.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		19.00000	0,018	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,602.00000	1,634	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,420.00000	1,388	20.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,004	20.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,417.00000	2,385	26.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	26.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,417.00000	3,384	25.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,417.00000	4,384	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	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,533.00000	7,566	41.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,533.00000	5,566	34.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	0,001	28.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,534.00000	3,567	28.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		20.00000	0,019	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,553.00000	1,585	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,470.00000	1,437	20.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,003	20.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,467.00000	2,435	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,001	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,467.00000	3,434	25.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,467.00000	4,434	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,433.00000	7,466	40.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,433.00000	5,466	34.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,001	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,434.00000	3,467	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		23.00000	0,021	23.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,456.00000	1,487	23.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,569.00000	1,537	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,003	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,567.00000	2,534	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,567.00000	3,534	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,567.00000	4,534	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		883.00000	0,851	17.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		16.00000	0,017	17.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		978.00000	0,945	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		11.00000	0,011	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		930.00000	0,898	17.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		13.00000	0,014	17.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		241.00000	0,227	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		224.00000	0,243	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		295.00000	0,278	16.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		178.00000	0,194	16.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		356.00000	0,336	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		139.00000	0,152	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		497.00000	0,471	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		80.00000	0,087	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		576.00000	0,548	16.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		59.00000	0,064	16.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		659.00000	0,630	16.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		42.00000	0,046	16.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		746.00000	0,716	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		29.00000	0,032	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		837.00000	0,805	16.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		20.00000	0,021	16.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		791.00000	0,760	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		24.00000	0,026	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		185.00000	0,173	17.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		318.00000	0,339	17.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		221.00000	0,207	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		254.00000	0,273	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		267.00000	0,252	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		200.00000	0,218	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		325.00000	0,306	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		158.00000	0,172	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		389.00000	0,367	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		122.00000	0,133	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		459.00000	0,435	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		92.00000	0,101	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		536.00000	0,509	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		69.00000	0,075	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		617.00000	0,588	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		50.00000	0,054	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		702.00000	0,672	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		35.00000	0,038	16.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		424.00000	0,401	16.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		107.00000	0,117	16.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	42.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,133.00000	8,166	42.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	36.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,133.00000	6,166	36.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	30.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,133.00000	4,166	30.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		9.00000	0,009	26.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,142.00000	2,175	26.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,868.00000	1,836	23.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,002	23.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,867.00000	2,834	27.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,867.00000	3,834	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	42.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,083.00000	8,116	42.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,083.00000	6,116	36.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,083.00000	4,116	30.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		10.00000	0,009	26.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,093.00000	2,125	26.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		202.00000	0,190	17.17	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 15/03/2010 Foreign Exchange Future	7.05	Put		285.00000	0,306	17.17	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.05	Call		1,918.00000	1,885	23.97	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.05	Put		1.00000	0,001	23.97	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.05	Call		2,917.00000	2,884	27.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	27.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.05	Call		3,917.00000	3,884	22.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	22.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	42.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.00	Put		8,033.00000	8,066	42.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	36.21	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.00	Put		6,033.00000	6,066	36.21	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	29.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.00	Put		4,033.00000	4,066	29.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.00	Call		11.00000	0,010	26.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.00	Put		2,044.00000	2,076	26.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.00	Call		1,968.00000	1,935	24.36	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.00	Put		1.00000	0,001	24.36	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.00	Call		2,967.00000	2,934	28.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	28.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.00	Call		3,967.00000	3,934	21.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	21.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	42.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.15	Put		8,183.00000	8,216	42.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	36.70	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.15	Put		6,183.00000	6,216	36.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	30.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,183.00000	4,216	30.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		9.00000	0,008	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,192.00000	2,224	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		169.00000	0,158	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		352.00000	0,374	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,818.00000	1,786	23.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,002	23.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,817.00000	2,784	27.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,817.00000	3,784	22.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,283.00000	8,316	42.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,283.00000	6,316	37.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	30.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,283.00000	4,316	30.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		7.00000	0,007	26.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,290.00000	2,323	26.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		141.00000	0,132	18.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		424.00000	0,448	18.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,718.00000	1,686	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,002	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,717.00000	2,684	27.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,717.00000	3,684	23.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.97990	7.01440		17.10	0.00	0	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,586.00000	7,620	32.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,587.00000	5,621	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		6.00000	0,006	25.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,592.00000	3,626	25.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		66.00000	0,063	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,652.00000	1,683	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		565.00000	0,542	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		151.00000	0,162	16.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,427.00000	1,393	17.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		13.00000	0,013	17.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,417.00000	2,382	23.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		3.00000	0,002	23.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,415.00000	3,380	28.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	28.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,414.00000	4,380	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,536.00000	7,570	32.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	28.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,537.00000	5,571	28.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		6.00000	0,006	25.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,542.00000	3,576	25.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		69.00000	0,066	23.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,605.00000	1,636	23.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		598.00000	0,574	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		134.00000	0,144	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,476.00000	1,442	18.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		12.00000	0,012	18.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,466.00000	2,432	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,465.00000	3,430	28.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	28.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,464.00000	4,430	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,486.00000	7,520	32.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	28.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,487.00000	5,521	28.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		7.00000	0,007	25.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,493.00000	3,527	25.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		72.00000	0,069	22.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,558.00000	1,589	22.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		632.00000	0,608	16.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		118.00000	0,128	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,525.00000	1,491	18.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		11.00000	0,011	18.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,516.00000	2,482	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,514.00000	3,480	28.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,514.00000	4,480	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		502.00000	0,481	16.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		188.00000	0,201	16.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	32.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,836.00000	7,870	32.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	29.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,837.00000	5,871	29.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		4.00000	0,004	25.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,840.00000	3,874	25.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		54.00000	0,052	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,890.00000	1,922	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		417.00000	0,400	16.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		253.00000	0,270	16.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,183.00000	1,150	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		19.00000	0,020	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,168.00000	2,133	22.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		4.00000	0,003	22.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,165.00000	3,130	27.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,164.00000	4,130	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,736.00000	7,770	32.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	29.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,737.00000	5,771	29.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		5.00000	0,005	25.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,741.00000	3,775	25.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		59.00000	0,056	23.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,795.00000	1,826	23.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		472.00000	0,453	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		208.00000	0,223	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,280.00000	1,247	16.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		16.00000	0,017	16.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,267.00000	2,233	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,003	23.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,265.00000	3,230	28.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	28.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,264.00000	4,230	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	32.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,886.00000	7,920	32.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	29.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		5,887.00000	5,921	29.53	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 14/06/2010 Foreign Exchange Future	10.90	Call		4.00000	0,004	25.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,890.00000	3,924	25.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		52.00000	0,050	24.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,938.00000	1,970	24.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		392.00000	0,375	16.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		278.00000	0,295	16.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,135.00000	1,102	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		21.00000	0,022	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,118.00000	2,084	22.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		4.00000	0,004	22.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,115.00000	3,080	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,000	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,114.00000	4,080	29.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,786.00000	7,820	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		1.00000	0,001	29.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,787.00000	5,821	29.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		5.00000	0,004	25.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,791.00000	3,824	25.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		56.00000	0,054	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,842.00000	1,874	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		444.00000	0,425	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		230.00000	0,245	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,232.00000	1,199	16.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		18.00000	0,019	16.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,218.00000	2,183	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		4.00000	0,003	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,215.00000	3,180	27.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	27.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,214.00000	4,180	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,636.00000	7,670	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	29.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,637.00000	5,671	29.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		6.00000	0,005	25.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,642.00000	3,675	25.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		63.00000	0,061	23.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,699.00000	1,731	23.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		533.00000	0,511	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		169.00000	0,181	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,378.00000	1,344	17.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		14.00000	0,014	17.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,367.00000	2,332	23.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		3.00000	0,002	23.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,365.00000	3,330	28.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	28.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,364.00000	4,330	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	29.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	32.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,136.00000	8,170	32.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	29.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,137.00000	6,171	29.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		3.00000	0,003	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,139.00000	4,173	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		40.00000	0,039	24.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,176.00000	2,209	24.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		288.00000	0,276	17.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		424.00000	0,446	17.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		907.00000	0,876	15.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		43.00000	0,046	15.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,870.00000	1,836	20.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		6.00000	0,006	20.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,865.00000	2,831	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,864.00000	3,830	29.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	29.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	32.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,086.00000	8,120	32.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,087.00000	6,121	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		3.00000	0,003	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,089.00000	4,123	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		43.00000	0,041	24.84	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,129.00000	2,161	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		306.00000	0,293	17.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		392.00000	0,413	17.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		950.00000	0,919	15.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		36.00000	0,039	15.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,920.00000	1,885	20.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		6.00000	0,005	20.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,915.00000	2,881	26.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,001	26.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,914.00000	3,880	29.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	29.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	32.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		7,986.00000	8,020	32.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,001	29.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		5,987.00000	6,021	29.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		4.00000	0,003	25.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		3,990.00000	4,023	25.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		49.00000	0,047	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,035.00000	2,067	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		344.00000	0,329	17.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		330.00000	0,349	17.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		1,039.00000	1,007	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		25.00000	0,027	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		2,019.00000	1,985	21.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		5.00000	0,005	21.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		3,015.00000	2,981	27.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	27.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		4,014.00000	3,980	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	32.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,936.00000	7,970	32.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	29.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,937.00000	5,971	29.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		4.00000	0,004	25.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,940.00000	3,974	25.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		50.00000	0,048	24.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		1,986.00000	2,018	24.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		367.00000	0,352	17.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		303.00000	0,322	17.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,087.00000	1,054	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		23.00000	0,024	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,069.00000	2,034	21.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		5.00000	0,004	21.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,065.00000	3,030	27.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,064.00000	4,030	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,186.00000	8,220	32.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	30.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,187.00000	6,221	30.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		3.00000	0,003	26.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,189.00000	4,223	26.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		38.00000	0,036	24.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,224.00000	2,256	24.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		272.00000	0,260	17.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		458.00000	0,480	17.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		864.00000	0,835	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		50.00000	0,055	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,821.00000	1,787	20.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		7.00000	0,007	20.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,815.00000	2,781	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,814.00000	3,780	29.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	29.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,036.00000	8,070	32.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,037.00000	6,071	29.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		3.00000	0,003	25.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,039.00000	4,073	25.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		46.00000	0,044	24.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,082.00000	2,114	24.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		324.00000	0,310	17.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		360.00000	0,380	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		994.00000	0,962	15.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		30.00000	0,032	15.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,969.00000	1,935	21.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		5.00000	0,005	21.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,965.00000	2,931	27.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,001	27.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,964.00000	3,930	29.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	29.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	32.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,236.00000	8,270	32.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		1.00000	0,001	30.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,237.00000	6,271	30.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		3.00000	0,003	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,239.00000	4,273	26.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		35.00000	0,034	24.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,271.00000	2,304	24.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		257.00000	0,246	18.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		493.00000	0,516	18.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		823.00000	0,794	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		59.00000	0,064	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,771.00000	1,737	19.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		7.00000	0,007	19.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,766.00000	2,731	26.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		2.00000	0,001	26.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,764.00000	3,730	29.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.08	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.83500	130.90900			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.23000	133.30500			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			302.50300	302.80200		5.37	0.00	0	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		19,921.00000	1,844	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		31,901.00000	3,341	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			308.04100	308.34600		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		46,275.00000	4,469	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		60,815.00000	6,228	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			313.77900	314.09100		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		59,315.00000	5,771	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		74,405.00000	7,592	6.57	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 04/02/2010	Index Future			362.96600	362.89700			0.00	0	425.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	15/12/2009	Jibar Tradeable Future			7.24000	7.25000			0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.21100	7.21000			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.12900	7.12000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.10500	7.09000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.10400	7.09000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.12200	7.11000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.13900	7.14000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.32100	7.31000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.54000	7.54000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.88500	7.87000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.25700	8.23000			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.65900	8.63000			0.00	0	0.00
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JROD	On	31/12/2009	Rodi			6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			291.55400	291.83000			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.89100	297.17200			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.62100	7.60100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		197.00000	0,182	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		350.00000	0,366	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.44500	8.42500		5.25	0.00	0	6,593.00
R157	On	04/02/2010	Bond Future	7.75	Call		112.00000	0,099	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,546.00000	3,633	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.51600	8.49500		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,649.00000	1,593	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,625.00000	1,669	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.56000	8.53800		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,572.00000	2,509	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,608.00000	1,645	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.04200	9.03300		11.50	0.00	0	18,786.00
R186	On	04/02/2010	Bond Future	8.25	Call		159.00000	0,147	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		7,877.00000	7,949	11.28	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.09000	9.08000		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,031.00000	2,976	11.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Put		3,775.00000	3,813	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.12400	9.11300		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,907.00000	4,841	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,664.00000	3,699	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.50900	8.48900		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		16.00000	0,014	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,011.00000	4,088	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.57800	8.55600		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,150.00000	1,107	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,361.00000	1,401	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.61900	8.59700		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,394.00000	2,340	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		961.00000	0,986	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.08200	9.06300		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		64.00000	0,056	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,738.00000	4,830	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.15500	9.13400		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,549.00000	1,494	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,237.00000	2,289	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.20700	9.18600		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,538.00000	2,478	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,220.00000	2,265	7.50	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.07400	9.05500		8.50	0.00	0	4,207.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future	8.20	Call		69.00000	0,060	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,164.00000	5,264	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,108.00000	1,047	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,425.00000	1,474	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		239.00000	0,216	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,507.00000	3,593	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.14000	9.12000		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,728.00000	1,670	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,406.00000	2,461	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.19000	9.16800		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,884.00000	2,814	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,434.00000	2,485	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.56900	8.54900		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		13.00000	0,011	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,455.00000	3,517	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.65900	8.63700		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,250.00000	1,210	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		908.00000	0,935	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.71900	8.69600		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,819.00000	1,777	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		958.00000	0,982	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.16300	9.14300		9.50	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		64.00000	0,056	9.22	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,558.00000	5,668	9.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/05/2010	Bond Future			9.22700	9.20700		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,287.00000	2,218	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,038.00000	2,085	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.27700	9.25600		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,538.00000	3,462	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,164.00000	2,207	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.16000	9.14000		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		203.00000	0,183	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,247.00000	4,349	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.21700	9.19600		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,345.00000	2,270	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,021.00000	2,072	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.25900	9.23800		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,695.00000	3,615	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,160.00000	2,204	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.77200	8.75200		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		7.00000	0,006	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,316.00000	11,476	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		9,070.00000	8,910	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		36.00000	0,037	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.80100	8.78100		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,803.00000	1,732	14.57	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,109.00000	4,197	14.57	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.82000	8.79900		14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010	Bond Future	8.75	Call		3,448.00000	3,357	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,840.00000	3,916	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.74100	299.03500			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.21000	304.50900			0.00	0	0.00

Total for Derivatives : **1,119,800,800.60** **141,687** **195,582.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.57000	7.55000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.39000	8.36500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.01000	8.99000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.46000	8.43500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.03500	9.01000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.03500	9.01000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.51500	8.49000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.12000	9.09500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.12000	9.10000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.74000	8.71500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							0.00	0	0.00
Grand Total:						1,119,800,800.60	141,687	195,582.00	