



# Daily MTM Report

Daily summary for: 02/12/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/12/2009 Foreign Exchange Future			7.34080	7.35020		19.51	87,311,475.20	11,894	280,864.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		9,000.00000	9,009	65.55	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	61.75	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		7,000.00000	7,009	61.75	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,550.00000	8,559	65.55	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,450.00000	3,441	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,750.00000	8,759	65.55	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	60.81	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,750.00000	6,759	60.81	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		281.00000	0,272	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		31.00000	0,031	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,250.00000	1,241	27.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	27.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,250.00000	2,241	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,250.00000	3,241	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,500.00000	8,509	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	59.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,500.00000	6,509	59.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,500.00000	3,491	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,650.00000	8,659	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,350.00000	3,341	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,950.00000	8,959	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	61.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,950.00000	6,959	61.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		9,150.00000	9,159	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	62.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		7,150.00000	7,159	62.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		55.00000	0,051	21.03	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		205.00000	0,210	21.03	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Call		851.00000	0,842	27.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		1.00000	0,001	27.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		1,850.00000	1,841	24.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		2,850.00000	2,841	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		9,100.00000	9,109	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		9,050.00000	9,059	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	61.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		7,050.00000	7,059	61.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,850.00000	8,859	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	61.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,850.00000	6,859	61.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,150.00000	1,141	27.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,150.00000	2,141	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,150.00000	3,141	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,900.00000	8,909	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	61.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,900.00000	6,909	61.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,800.00000	8,809	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	61.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,800.00000	6,809	61.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		240.00000	0,232	21.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		40.00000	0,041	21.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,200.00000	1,191	27.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,200.00000	2,191	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,200.00000	3,191	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,700.00000	8,709	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	52.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,700.00000	4,709	52.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,600.00000	8,609	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	60.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,600.00000	6,609	60.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	62.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		7,100.00000	7,109	62.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	50.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		4,100.00000	4,109	50.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,400.00000	1,391	26.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	26.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,400.00000	2,391	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,400.00000	3,391	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	62.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,200.00000	7,209	62.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		323.00000	0,315	22.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		23.00000	0,024	22.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,300.00000	1,291	27.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	27.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,300.00000	3,291	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	63.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,550.00000	7,559	63.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		951.00000	0,941	28.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		1.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		1,950.00000	1,941	24.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		2,950.00000	2,941	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	63.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,400.00000	7,409	63.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,100.00000	1,091	28.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,100.00000	2,091	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,100.00000	3,091	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	63.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,450.00000	7,459	63.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,050.00000	2,041	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,050.00000	3,041	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	63.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,500.00000	7,509	63.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,000.00000	0,991	28.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,000.00000	1,991	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,000.00000	2,991	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	64.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,600.00000	7,609	64.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		69.00000	0,064	20.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		169.00000	0,173	20.52	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		901.00000	0,891	27.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		1.00000	0,000	27.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Call		1,900.00000	1,891	24.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	24.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		2,900.00000	2,891	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	64.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,750.00000	7,759	64.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		752.00000	0,742	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		2.00000	0,001	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,750.00000	1,741	25.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,750.00000	2,741	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		702.00000	0,693	25.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		2.00000	0,002	25.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,700.00000	1,691	25.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,700.00000	2,691	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		8,050.00000	8,059	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,450.00000	1,441	26.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	26.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,450.00000	2,441	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	65.55	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	15.35	Put		8,000.00000	8,009	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,500.00000	1,491	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,500.00000	2,491	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	65.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,900.00000	7,909	65.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		604.00000	0,595	24.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		4.00000	0,004	24.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,600.00000	1,591	25.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,600.00000	2,591	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	64.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,800.00000	7,809	64.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	62.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,250.00000	7,259	62.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,550.00000	1,541	26.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		368.00000	0,359	22.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		18.00000	0,018	22.66	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,350.00000	1,341	26.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	26.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,350.00000	2,341	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.02	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		106.00000	0,099	19.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		106.00000	0,108	19.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	65.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,950.00000	7,959	65.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		14.00000	0,012	24.06	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		464.00000	0,471	24.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,050.00000	1,041	28.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,550.00000	2,541	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,050.00000	4,041	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,200.00000	8,209	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		801.00000	0,792	26.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,001	26.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,300.00000	2,291	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,800.00000	3,791	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		555.00000	0,546	24.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		5.00000	0,005	24.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	44.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,900.00000	2,909	44.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		413.00000	0,404	23.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		13.00000	0,013	23.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		507.00000	0,498	24.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		7.00000	0,007	24.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		460.00000	0,451	23.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		10.00000	0,010	23.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		135.00000	0,127	19.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		85.00000	0,086	19.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	47.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,500.00000	3,509	47.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		44.00000	0,040	21.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		244.00000	0,249	21.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		202.00000	0,194	20.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		52.00000	0,053	20.86	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	56.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,700.00000	5,709	56.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	55.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,300.00000	5,309	55.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		167.00000	0,159	20.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		67.00000	0,068	20.41	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		86.00000	0,080	20.01	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		136.00000	0,139	20.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	57.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		6,000.00000	6,009	57.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		17.00000	0,016	23.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		417.00000	0,425	23.55	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	58.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		6,100.00000	6,109	58.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		11.00000	0,010	24.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		511.00000	0,519	24.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	60.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,700.00000	6,709	60.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,001	30.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		1,101.00000	1,110	30.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		3.00000	0,003	27.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		803.00000	0,812	27.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	60.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,650.00000	6,659	60.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	59.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,300.00000	6,309	59.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	54.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		5,100.00000	5,109	54.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	59.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,450.00000	6,459	59.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	60.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,550.00000	6,559	60.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	59.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,400.00000	6,409	59.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	54.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,200.00000	5,209	54.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	52.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,600.00000	4,609	52.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	49.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		4,000.00000	4,009	49.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	46.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,400.00000	3,409	46.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	43.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,800.00000	2,809	43.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	40.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,200.00000	2,209	40.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,600.00000	1,609	35.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		1.00000	0,001	29.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		1,001.00000	1,010	29.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		6.00000	0,005	26.08	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		656.00000	0,664	26.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		35.00000	0,032	22.04	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		285.00000	0,291	22.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	51.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,500.00000	4,509	51.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	49.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,900.00000	3,909	49.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	46.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,300.00000	3,309	46.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	43.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,700.00000	2,709	43.22	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	9.45	Call		0.00000	0,000	40.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		2,100.00000	2,109	40.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,500.00000	1,509	34.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2.00000	0,002	28.61	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		902.00000	0,911	28.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		28.00000	0,025	22.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		328.00000	0,334	22.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2.00000	0,001	29.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		952.00000	0,960	29.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		22.00000	0,020	23.05	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		372.00000	0,379	23.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	57.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,900.00000	5,909	57.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	53.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,800.00000	4,809	53.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	50.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,200.00000	4,209	50.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	47.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,600.00000	3,609	47.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	44.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		3,000.00000	3,009	44.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	41.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,400.00000	2,409	41.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	37.71	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	9.15	Put		1,800.00000	1,809	37.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,001	31.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,201.00000	1,210	31.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		7.00000	0,006	25.57	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		607.00000	0,615	25.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		9.00000	0,008	25.07	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		559.00000	0,567	25.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	55.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,500.00000	5,509	55.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,900.00000	4,909	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	50.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,300.00000	4,309	50.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	48.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,700.00000	3,709	48.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	45.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		3,100.00000	3,109	45.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	42.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,500.00000	2,509	42.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	38.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,900.00000	1,909	38.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,300.00000	1,309	32.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		4.00000	0,004	26.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		704.00000	0,713	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	14/12/2009	Foreign Exchange Future	8.10	Call		4.00000	0,003	27.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		754.00000	0,762	27.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2.00000	0,002	28.10	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		852.00000	0,861	28.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	58.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,200.00000	6,209	58.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	56.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,600.00000	5,609	56.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	53.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		5,000.00000	5,009	53.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	51.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,400.00000	4,409	51.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	48.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,800.00000	3,809	48.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	42.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,600.00000	2,609	42.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	39.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		2,000.00000	2,009	39.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	33.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,400.00000	1,409	33.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	58.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		6,050.00000	6,059	58.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,850.00000	4,859	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	47.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,650.00000	3,659	47.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	41.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,450.00000	2,459	41.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	38.21	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,850.00000	1,859	38.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,250.00000	1,259	32.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	58.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		6,150.00000	6,159	58.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	56.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,550.00000	5,559	56.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	51.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,350.00000	4,359	51.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	45.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		3,150.00000	3,159	45.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,950.00000	1,959	39.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,350.00000	1,359	33.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	59.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,350.00000	6,359	59.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	54.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		5,150.00000	5,159	54.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	49.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,950.00000	3,959	49.47	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	10.10	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,750.00000	2,759	43.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	40.48	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2,150.00000	2,159	40.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	35.18	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,550.00000	1,559	35.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	58.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,250.00000	6,259	58.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	51.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,450.00000	4,459	51.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	45.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,250.00000	3,259	45.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	39.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		2,050.00000	2,059	39.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	34.17	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,450.00000	1,459	34.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	54.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,250.00000	5,259	54.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	49.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		4,050.00000	4,059	49.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	43.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,850.00000	2,859	43.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	40.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,250.00000	2,259	40.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	36.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,650.00000	1,659	36.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		1.00000	0,001	30.12	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		1,051.00000	1,060	30.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	57.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,950.00000	5,959	57.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,750.00000	4,759	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,550.00000	3,559	47.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	41.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,350.00000	2,359	41.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	37.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,750.00000	1,759	37.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,001	31.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1,151.00000	1,160	31.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	56.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,750.00000	5,759	56.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	55.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,350.00000	5,359	55.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	53.63	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,950.00000	4,959	53.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	51.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,550.00000	4,559	51.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	48.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,750.00000	3,759	48.47	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	10.70	Call		0.00000	0,000	46.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,350.00000	3,359	46.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	44.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,950.00000	2,959	44.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	42.47	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,550.00000	2,559	42.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	57.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,850.00000	5,859	57.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	55.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,450.00000	5,459	55.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	54.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		5,050.00000	5,059	54.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	52.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,650.00000	4,659	52.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	50.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,250.00000	4,259	50.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	48.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,850.00000	3,859	48.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	46.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,450.00000	3,459	46.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	44.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		3,050.00000	3,059	44.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	42.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,650.00000	2,659	42.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	56.52	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		5,650.00000	5,659	56.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	45.72	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,200.00000	3,209	45.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	50.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		4,150.00000	4,159	50.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		8,100.00000	8,109	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		3,900.00000	3,891	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		8,150.00000	8,159	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		3,850.00000	3,841	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,800.00000	1,791	24.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,800.00000	2,791	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,350.00000	8,359	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		653.00000	0,644	25.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		3.00000	0,003	25.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,650.00000	1,641	25.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,650.00000	2,641	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,650.00000	3,641	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,250.00000	8,259	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,750.00000	3,741	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,300.00000	8,309	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	41.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,300.00000	2,309	41.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,700.00000	3,691	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,400.00000	8,409	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,600.00000	3,591	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,450.00000	8,459	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,550.00000	3,541	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,000.00000	3,991	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		3,950.00000	3,941	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.47170	7.48120		19.09	19,777,589.90	2,647	50,760.00

Contract Details				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	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		9,019.00000	9,028	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		7,019.00000	7,028	36.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,769.00000	8,778	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,769.00000	6,778	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		116.00000	0,110	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		885.00000	0,888	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		432.00000	0,419	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		201.00000	0,197	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,245.00000	1,234	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		14.00000	0,012	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,233.00000	2,223	25.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,001	25.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,231.00000	3,222	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,519.00000	8,528	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		595.00000	0,583	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		114.00000	0,111	18.76	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,489.00000	1,479	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		8.00000	0,007	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,482.00000	2,472	27.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,481.00000	3,472	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,569.00000	8,578	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,569.00000	6,578	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,431.00000	3,422	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,669.00000	8,678	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,001	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,671.00000	4,679	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		493.00000	0,481	18.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		162.00000	0,159	18.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,342.00000	1,331	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		11.00000	0,009	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,331.00000	3,322	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,969.00000	8,978	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,969.00000	6,978	36.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,169.00000	9,178	38.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,169.00000	7,178	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		73.00000	0,069	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,242.00000	1,247	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,835.00000	1,825	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,003	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,832.00000	2,822	29.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,119.00000	9,128	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,119.00000	7,128	36.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,069.00000	9,078	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	36.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,069.00000	7,078	36.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,869.00000	8,878	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,869.00000	6,878	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,919.00000	8,928	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	35.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,919.00000	6,928	35.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.43	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,819.00000	8,828	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,819.00000	6,828	35.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,197.00000	1,185	19.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		16.00000	0,013	19.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,183.00000	2,173	25.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		2.00000	0,001	25.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,181.00000	3,172	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,719.00000	8,728	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,719.00000	6,728	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,619.00000	8,628	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,619.00000	6,628	35.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,120.00000	5,128	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,381.00000	3,372	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		123.00000	0,117	22.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		842.00000	0,845	22.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		462.00000	0,449	18.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		181.00000	0,177	18.90	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		1,294.00000	1,283	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		13.00000	0,011	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,282.00000	2,273	25.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	25.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,281.00000	3,272	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		103.00000	0,098	23.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		972.00000	0,976	23.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		376.00000	0,363	19.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		245.00000	0,241	19.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,149.00000	1,137	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		18.00000	0,015	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,133.00000	2,123	24.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		2.00000	0,001	24.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,131.00000	3,122	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		917.00000	0,905	18.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		36.00000	0,033	18.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,884.00000	1,874	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,002	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,882.00000	2,872	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		325.00000	0,313	19.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		294.00000	0,291	19.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,054.00000	1,041	18.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		23.00000	0,019	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,033.00000	2,024	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,031.00000	3,022	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		97.00000	0,092	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1,016.00000	1,020	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		349.00000	0,337	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		268.00000	0,265	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,083.00000	2,073	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,001	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,081.00000	3,072	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,006.00000	0,995	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		25.00000	0,023	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,984.00000	1,974	23.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,002	23.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,981.00000	2,972	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,569.00000	5,578	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		961.00000	0,950	18.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		30.00000	0,028	18.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,934.00000	1,924	23.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,002	23.64	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	4.55	Call		2,932.00000	2,922	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,001	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,721.00000	4,729	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		69.00000	0,066	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,288.00000	1,294	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		232.00000	0,224	20.24	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		451.00000	0,452	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		830.00000	0,819	18.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		49.00000	0,047	18.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,785.00000	1,775	22.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		4.00000	0,003	22.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,782.00000	2,772	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		217.00000	0,209	20.47	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		486.00000	0,487	20.47	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		789.00000	0,777	18.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		58.00000	0,055	18.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,736.00000	1,726	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		5.00000	0,004	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,732.00000	2,722	29.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	29.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		49.00000	0,046	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,618.00000	1,624	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		560.00000	0,547	18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		129.00000	0,125	18.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,440.00000	1,429	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		9.00000	0,007	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,432.00000	2,423	26.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	26.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		191.00000	0,183	20.93	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		560.00000	0,561	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		708.00000	0,696	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		77.00000	0,074	18.64	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,637.00000	1,627	21.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		6.00000	0,005	21.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,632.00000	2,622	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		56.00000	0,053	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,475.00000	1,481	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		669.00000	0,657	18.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		88.00000	0,085	18.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,587.00000	1,577	21.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		6.00000	0,005	21.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		632.00000	0,619	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		101.00000	0,097	18.72	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,538.00000	1,528	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		7.00000	0,006	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,532.00000	2,522	27.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	27.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,619.00000	5,628	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		2.00000	0,001	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,621.00000	4,629	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		526.00000	0,513	18.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		145.00000	0,141	18.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,391.00000	1,380	20.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		10.00000	0,008	20.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,382.00000	2,373	26.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	26.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		2.00000	0,001	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,521.00000	4,529	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		403.00000	0,391	18.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		222.00000	0,219	18.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,919.00000	7,928	38.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,101.00000	1,089	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		20.00000	0,017	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,582.00000	2,572	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,081.00000	4,072	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,169.00000	8,178	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,000	31.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,170.00000	5,178	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		873.00000	0,862	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		42.00000	0,040	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,332.00000	2,323	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,831.00000	3,822	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		301.00000	0,292	19.32	0.00	0	129.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		320.00000	0,320	19.32	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		44.00000	0,042	26.92	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,713.00000	1,720	26.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	0,001	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,770.00000	4,779	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		282.00000	0,273	19.55	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		351.00000	0,351	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		264.00000	0,256	19.78	0.00	0	247.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		383.00000	0,384	19.78	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		31.00000	0,027	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,100.00000	2,105	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		34.00000	0,032	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,003.00000	2,010	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		247.00000	0,239	20.01	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		416.00000	0,417	20.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		179.00000	0,172	21.16	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		598.00000	0,600	21.16	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	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,000	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,970.00000	4,978	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		148.00000	0,142	21.85	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		717.00000	0,720	21.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,220.00000	5,228	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		109.00000	0,104	23.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		928.00000	0,932	23.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,001	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,870.00000	4,879	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		28.00000	0,024	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,197.00000	2,202	28.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		168.00000	0,161	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		637.00000	0,639	21.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,920.00000	4,929	31.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		157.00000	0,151	21.62	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		676.00000	0,679	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		131.00000	0,125	22.31	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		800.00000	0,803	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,000	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,020.00000	5,028	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		17.00000	0,011	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,636.00000	2,639	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		19.00000	0,014	28.50	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,538.00000	2,542	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		21.00000	0,016	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,440.00000	2,444	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		139.00000	0,133	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		758.00000	0,761	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,000	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,420.00000	5,428	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		15.00000	0,010	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,734.00000	2,738	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		86.00000	0,082	23.93	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,105.00000	1,110	23.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,370.00000	5,378	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		91.00000	0,087	23.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,060.00000	1,065	23.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,470.00000	5,478	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		82.00000	0,077	24.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,151.00000	1,155	24.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,520.00000	5,528	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		12.00000	0,007	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,931.00000	2,935	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		13.00000	0,008	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,832.00000	2,836	28.60	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	8.60	Call		77.00000	0,073	24.39	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,196.00000	1,201	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,669.00000	5,678	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		66.00000	0,062	25.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,335.00000	1,340	25.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,169.00000	6,178	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		51.00000	0,048	26.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,570.00000	1,576	26.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,769.00000	5,778	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		10.00000	0,005	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,079.00000	3,083	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		59.00000	0,056	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,428.00000	1,434	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,119.00000	6,128	34.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,869.00000	5,878	33.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		9.00000	0,005	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,178.00000	3,183	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		54.00000	0,051	26.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,523.00000	1,529	26.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.12	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	13.20	Put		5,719.00000	5,728	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		11.00000	0,006	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,030.00000	3,034	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		63.00000	0,059	25.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,382.00000	1,387	25.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,019.00000	6,028	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		39.00000	0,036	27.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,858.00000	1,864	27.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		36.00000	0,033	28.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,955.00000	1,961	28.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,319.00000	6,328	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		29.00000	0,025	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,148.00000	2,153	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,519.00000	6,528	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		2.00000	0,001	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,421.00000	4,429	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		23.00000	0,019	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,342.00000	2,347	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,669.00000	6,678	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		2.00000	0,001	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,571.00000	4,579	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
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		2.00000	0,001	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,471.00000	4,479	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,419.00000	6,428	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		3.00000	0,001	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,322.00000	4,329	29.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		3.00000	0,001	29.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,222.00000	4,229	29.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		26.00000	0,022	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,245.00000	2,250	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,469.00000	6,478	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		3.00000	0,001	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,372.00000	4,379	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		3.00000	0,001	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,272.00000	4,279	29.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		3.00000	0,001	29.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,172.00000	4,179	29.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		4.00000	0,001	29.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,073.00000	4,079	29.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,819.00000	5,828	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		10.00000	0,005	28.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,129.00000	3,133	28.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		47.00000	0,044	26.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,666.00000	1,672	26.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,919.00000	5,928	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		7.00000	0,003	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,426.00000	3,431	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		8.00000	0,004	28.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,327.00000	3,332	28.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		9.00000	0,004	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,228.00000	3,232	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		43.00000	0,040	27.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,762.00000	1,768	27.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,969.00000	5,978	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		8.00000	0,004	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,277.00000	3,282	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		41.00000	0,038	27.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,810.00000	1,816	27.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,069.00000	6,078	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		4.00000	0,001	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,973.00000	3,979	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		5.00000	0,001	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,874.00000	3,879	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		5.00000	0,002	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,774.00000	3,780	28.94	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	11.15	Call		6.00000	0,002	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,675.00000	3,680	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		6.00000	0,002	28.86	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,575.00000	3,580	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		7.00000	0,003	28.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,476.00000	3,481	28.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		8.00000	0,003	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,377.00000	3,381	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		37.00000	0,035	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,906.00000	1,913	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,219.00000	6,228	34.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		4.00000	0,001	29.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,123.00000	4,129	29.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		4.00000	0,001	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,023.00000	4,029	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		5.00000	0,001	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,924.00000	3,929	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		5.00000	0,002	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,824.00000	3,830	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		5.00000	0,002	28.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,724.00000	3,730	28.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		6.00000	0,002	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,625.00000	3,630	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		33.00000	0,030	28.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,052.00000	2,058	28.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,070.00000	5,078	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		11.00000	0,006	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,980.00000	2,984	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		13.00000	0,008	28.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,882.00000	2,886	28.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		14.00000	0,009	28.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,783.00000	2,787	28.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		16.00000	0,011	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,685.00000	2,689	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		18.00000	0,012	28.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,587.00000	2,590	28.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		20.00000	0,015	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,489.00000	2,493	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		25.00000	0,020	28.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,294.00000	2,298	28.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		1.00000	0,001	31.00	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,820.00000	4,829	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		22.00000	0,017	28.44	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,391.00000	2,395	28.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		4.00000	0,001	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,963.00000	3,969	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		7.00000	0,003	28.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,526.00000	3,531	28.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,119.00000	8,128	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,881.00000	3,872	27.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,069.00000	8,078	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,931.00000	3,922	26.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,219.00000	8,228	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,781.00000	3,772	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,319.00000	8,328	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		203.00000	0,196	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		522.00000	0,524	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		748.00000	0,736	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		67.00000	0,064	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,686.00000	1,676	22.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		5.00000	0,004	22.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,682.00000	2,672	28.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,681.00000	3,672	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.43	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,369.00000	8,378	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,369.00000	6,378	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,631.00000	3,622	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,419.00000	8,428	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,581.00000	3,572	28.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,969.00000	7,978	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,031.00000	4,022	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,019.00000	8,028	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		3,981.00000	3,972	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,269.00000	8,278	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,269.00000	6,278	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,731.00000	3,722	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,469.00000	8,478	38.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,531.00000	3,522	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.60050	7.61110		19.66	5,145,538.50	677	19,906.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		221.00000	0,217	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1,010.00000	1,017	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,539.00000	8,550	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	0,005	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,544.00000	6,555	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,462.00000	3,451	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,589.00000	8,600	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		5.00000	0,004	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,594.00000	6,604	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,412.00000	3,401	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,689.00000	8,700	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,989.00000	9,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,189.00000	9,200	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	0,002	33.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,191.00000	7,202	33.02	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	10.80	Call		46.00000	0,044	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,235.00000	3,244	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,139.00000	9,150	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	0,002	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,142.00000	7,152	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		47.00000	0,045	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,186.00000	3,195	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,873.00000	1,861	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		12.00000	0,011	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,863.00000	2,852	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,089.00000	9,100	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	0,002	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,092.00000	7,102	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,889.00000	8,900	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,939.00000	8,950	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,839.00000	8,850	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		4.00000	0,003	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,843.00000	6,853	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		511.00000	0,504	19.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		350.00000	0,354	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,211.00000	1,199	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		50.00000	0,049	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,167.00000	2,157	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		6.00000	0,007	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,162.00000	3,152	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,002	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,739.00000	8,750	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		4.00000	0,004	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,743.00000	6,754	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,302.00000	1,291	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		41.00000	0,041	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,267.00000	2,256	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		6.00000	0,006	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,262.00000	3,252	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,002	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,639.00000	8,650	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		618.00000	0,609	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		257.00000	0,259	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,395.00000	1,383	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		34.00000	0,033	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,362.00000	3,351	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	28.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		4.00000	0,004	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,693.00000	6,704	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		15.00000	0,013	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,204.00000	5,213	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		240.00000	0,236	22.14	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		929.00000	0,936	22.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		590.00000	0,581	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		279.00000	0,281	19.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,348.00000	1,337	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		37.00000	0,037	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,316.00000	2,305	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		5.00000	0,005	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,312.00000	3,301	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		213.00000	0,209	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,052.00000	1,059	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		169.00000	0,165	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,308.00000	1,315	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		3.00000	0,003	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,992.00000	7,003	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		3.00000	0,003	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,942.00000	6,953	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		31.00000	0,030	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,970.00000	3,980	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		3.00000	0,003	33.31	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	14.50	Put		6,892.00000	6,903	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		175.00000	0,172	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,264.00000	1,272	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		996.00000	0,985	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		85.00000	0,085	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,921.00000	1,910	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		10.00000	0,010	20.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,913.00000	2,902	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		204.00000	0,200	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,093.00000	1,100	22.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		486.00000	0,480	19.48	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		375.00000	0,380	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,118.00000	2,107	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	0,007	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,113.00000	3,102	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		13.00000	0,011	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,452.00000	5,461	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		23.00000	0,022	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,462.00000	4,472	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		40.00000	0,038	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,479.00000	3,488	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		196.00000	0,193	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,135.00000	1,143	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	14/06/2010	Foreign Exchange Future	7.55	Call		463.00000	0,457	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		402.00000	0,407	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,121.00000	1,110	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		60.00000	0,060	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,069.00000	2,058	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		8.00000	0,008	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,063.00000	3,052	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		13.00000	0,011	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,502.00000	5,511	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		23.00000	0,021	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,512.00000	4,521	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		39.00000	0,037	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,528.00000	3,537	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		189.00000	0,185	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,178.00000	1,185	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,077.00000	1,066	17.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		66.00000	0,066	17.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,019.00000	2,008	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	0,008	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,013.00000	3,002	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		12.00000	0,011	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,551.00000	5,561	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		38.00000	0,036	30.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,577.00000	3,586	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		182.00000	0,178	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,221.00000	1,228	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,036.00000	1,025	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		75.00000	0,075	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,970.00000	1,959	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	0,009	20.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,963.00000	2,952	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		11.00000	0,010	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,700.00000	5,710	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		20.00000	0,018	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,709.00000	4,718	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		35.00000	0,034	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,724.00000	3,734	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		163.00000	0,159	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,352.00000	1,359	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		368.00000	0,363	20.37	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		557.00000	0,563	20.37	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		919.00000	0,908	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		108.00000	0,108	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,824.00000	1,813	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		13.00000	0,013	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,813.00000	2,803	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,003	25.13	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		353.00000	0,347	20.55	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		592.00000	0,597	20.55	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		882.00000	0,870	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		121.00000	0,120	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,775.00000	1,764	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		14.00000	0,014	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,764.00000	2,753	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,003	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		11.00000	0,009	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,800.00000	5,809	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		34.00000	0,032	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,823.00000	3,832	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		151.00000	0,148	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,440.00000	1,448	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		337.00000	0,332	20.73	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		626.00000	0,632	20.73	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		845.00000	0,834	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		134.00000	0,134	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,727.00000	1,716	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		16.00000	0,016	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,714.00000	2,703	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,003	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		10.00000	0,009	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,899.00000	5,909	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		32.00000	0,031	31.56	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	11.50	Put		3,921.00000	3,931	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		9.00000	0,007	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,098.00000	6,107	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		16.00000	0,014	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,105.00000	5,114	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		29.00000	0,027	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,118.00000	4,127	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		48.00000	0,046	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,137.00000	3,146	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		9.00000	0,008	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,048.00000	6,058	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		16.00000	0,015	33.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,055.00000	5,065	33.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		30.00000	0,028	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,069.00000	4,078	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		678.00000	0,668	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		217.00000	0,218	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,488.00000	1,477	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		27.00000	0,027	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,465.00000	2,454	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		10.00000	0,008	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,999.00000	6,008	34.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		31.00000	0,029	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,020.00000	4,029	31.81	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	10.60	Call		51.00000	0,049	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,040.00000	3,049	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		132.00000	0,129	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,621.00000	1,629	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		284.00000	0,279	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		773.00000	0,779	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		709.00000	0,700	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		198.00000	0,200	18.76	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,536.00000	1,524	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		25.00000	0,024	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,515.00000	2,504	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		4.00000	0,004	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		11.00000	0,009	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,850.00000	5,859	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		33.00000	0,031	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,872.00000	3,881	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		323.00000	0,318	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		662.00000	0,668	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		810.00000	0,799	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		149.00000	0,149	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,679.00000	1,668	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		18.00000	0,018	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,664.00000	2,653	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		11.00000	0,010	33.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,750.00000	5,760	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		19.00000	0,018	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,758.00000	4,768	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		34.00000	0,033	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,773.00000	3,783	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		146.00000	0,143	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,485.00000	1,493	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		157.00000	0,153	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,396.00000	1,403	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		13.00000	0,012	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,402.00000	5,412	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		24.00000	0,022	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,413.00000	4,422	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		141.00000	0,138	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,530.00000	1,538	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		775.00000	0,765	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		164.00000	0,165	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,631.00000	1,620	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		20.00000	0,020	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		12.00000	0,010	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,601.00000	5,610	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		37.00000	0,035	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,626.00000	3,635	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		123.00000	0,120	25.34	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,712.00000	1,720	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		648.00000	0,638	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		237.00000	0,238	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,441.00000	1,430	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		30.00000	0,030	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,415.00000	2,405	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,005	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		26.00000	0,025	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,265.00000	4,275	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		119.00000	0,116	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,758.00000	1,766	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		136.00000	0,133	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,575.00000	1,583	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		563.00000	0,554	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		302.00000	0,304	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,890.00000	7,901	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		6.00000	0,005	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,395.00000	6,405	33.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		18.00000	0,016	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,907.00000	4,916	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		41.00000	0,039	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,430.00000	3,439	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,166.00000	1,154	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		55.00000	0,054	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,614.00000	2,603	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,111.00000	4,101	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,140.00000	8,151	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		5.00000	0,004	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,644.00000	6,654	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		36.00000	0,034	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,675.00000	3,684	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		250.00000	0,246	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		889.00000	0,896	21.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		957.00000	0,946	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		96.00000	0,096	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,366.00000	2,355	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		5.00000	0,005	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,862.00000	3,851	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	31.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		115.00000	0,113	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,804.00000	1,813	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		441.00000	0,434	19.66	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		430.00000	0,434	19.66	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		21.00000	0,019	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,660.00000	4,669	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		25.00000	0,024	32.17	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,314.00000	4,324	32.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		127.00000	0,124	25.16	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,666.00000	1,674	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		112.00000	0,109	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,851.00000	1,859	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		421.00000	0,415	19.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		460.00000	0,465	19.84	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		21.00000	0,019	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,610.00000	4,619	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		96.00000	0,094	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,085.00000	2,094	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		102.00000	0,099	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,991.00000	1,999	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		403.00000	0,397	20.02	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		492.00000	0,497	20.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		93.00000	0,090	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,132.00000	2,140	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		99.00000	0,096	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,038.00000	2,046	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		105.00000	0,102	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,944.00000	1,952	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		385.00000	0,380	20.19	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		524.00000	0,530	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		17.00000	0,016	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,956.00000	4,966	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		272.00000	0,267	21.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		811.00000	0,817	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		15.00000	0,014	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,154.00000	5,164	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		49.00000	0,048	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,088.00000	3,098	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		52.00000	0,050	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,991.00000	3,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		55.00000	0,053	28.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,894.00000	2,903	28.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		230.00000	0,226	22.32	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		969.00000	0,976	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		17.00000	0,015	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,006.00000	5,015	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		54.00000	0,052	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,943.00000	2,952	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		57.00000	0,055	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,846.00000	2,855	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		261.00000	0,256	21.79	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		850.00000	0,856	21.79	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		18.00000	0,017	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,857.00000	4,867	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		59.00000	0,057	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,798.00000	2,807	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		63.00000	0,060	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,702.00000	2,710	28.40	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		67.00000	0,064	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,606.00000	2,614	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		71.00000	0,069	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,510.00000	2,519	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		76.00000	0,073	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,415.00000	2,423	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		81.00000	0,079	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,320.00000	2,329	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		87.00000	0,084	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,226.00000	2,234	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		296.00000	0,291	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		735.00000	0,741	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		22.00000	0,020	32.46	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,561.00000	4,570	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		108.00000	0,106	26.05	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,897.00000	1,906	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		19.00000	0,017	32.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,808.00000	4,817	32.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		61.00000	0,059	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,750.00000	2,759	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		65.00000	0,062	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,654.00000	2,662	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		69.00000	0,067	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,558.00000	2,567	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		78.00000	0,076	27.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,367.00000	2,376	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		84.00000	0,081	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,273.00000	2,281	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		90.00000	0,087	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,179.00000	2,187	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		309.00000	0,304	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		698.00000	0,704	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		73.00000	0,071	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,462.00000	2,471	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,090.00000	8,101	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,911.00000	3,901	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		8.00000	0,007	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,147.00000	6,157	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		28.00000	0,026	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,167.00000	4,176	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,190.00000	8,201	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		8.00000	0,007	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,197.00000	6,207	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		27.00000	0,025	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,216.00000	4,225	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,812.00000	3,801	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	31.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,340.00000	8,351	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	0,006	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,346.00000	6,356	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		25.00000	0,023	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,364.00000	4,373	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,662.00000	3,651	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,240.00000	8,251	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		7.00000	0,006	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,246.00000	6,256	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,762.00000	3,751	30.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	30.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,889.00000	9,900	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,290.00000	8,301	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		7.00000	0,006	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,296.00000	6,306	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,712.00000	3,701	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,390.00000	8,401	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,612.00000	3,601	29.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,440.00000	8,451	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		6.00000	0,005	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,445.00000	6,455	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		742.00000	0,732	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		181.00000	0,182	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,583.00000	1,572	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		22.00000	0,022	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,565.00000	2,554	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		4.00000	0,004	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,562.00000	3,551	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,990.00000	8,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,011.00000	4,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,040.00000	8,051	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,961.00000	3,951	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,490.00000	8,500	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		6.00000	0,005	33.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,495.00000	6,505	33.69	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	4.10	Call		3,512.00000	3,501	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.73040	7.74130		19.87	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		14.00000	0,012	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,123.00000	8,132	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		30.00000	0,028	33.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,139.00000	6,148	33.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		64.00000	0,061	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,173.00000	4,181	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		153.00000	0,150	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,262.00000	2,270	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,039.00000	1,028	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		148.00000	0,148	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,911.00000	1,899	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		20.00000	0,019	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,897.00000	2,886	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,006	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,893.00000	3,882	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		14.00000	0,012	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,073.00000	8,082	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		30.00000	0,028	33.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,089.00000	6,098	33.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		65.00000	0,063	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,124.00000	4,133	30.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		157.00000	0,154	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,216.00000	2,224	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		520.00000	0,513	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		579.00000	0,583	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,075.00000	1,064	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		134.00000	0,134	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,959.00000	1,947	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		18.00000	0,017	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,947.00000	2,936	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		6.00000	0,006	23.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,942.00000	3,931	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		502.00000	0,495	20.16	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		611.00000	0,615	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		13.00000	0,011	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,172.00000	8,181	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		29.00000	0,027	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,188.00000	6,197	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		63.00000	0,060	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,222.00000	4,230	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		149.00000	0,146	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,308.00000	2,316	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		485.00000	0,478	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		644.00000	0,648	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,004.00000	0,992	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		163.00000	0,162	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,863.00000	1,852	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		22.00000	0,022	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,848.00000	2,836	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		7.00000	0,006	23.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,843.00000	3,832	28.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	28.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		13.00000	0,011	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,222.00000	8,231	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		29.00000	0,027	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,238.00000	6,247	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		61.00000	0,059	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,270.00000	4,279	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		145.00000	0,142	26.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,354.00000	2,362	26.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		468.00000	0,462	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		677.00000	0,682	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		969.00000	0,958	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		178.00000	0,178	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,816.00000	1,804	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		25.00000	0,024	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,798.00000	2,787	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		7.00000	0,007	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,793.00000	3,782	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	27.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		12.00000	0,010	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,321.00000	8,330	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		27.00000	0,025	33.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,336.00000	6,345	33.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		59.00000	0,056	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,368.00000	4,376	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		138.00000	0,134	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,447.00000	2,454	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		437.00000	0,431	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		746.00000	0,751	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		903.00000	0,893	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		212.00000	0,213	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,722.00000	1,711	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		31.00000	0,031	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,699.00000	2,687	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		8.00000	0,007	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,693.00000	3,682	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,002	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		12.00000	0,010	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,371.00000	8,380	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		27.00000	0,025	33.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,386.00000	6,395	33.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		57.00000	0,055	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,416.00000	4,425	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		135.00000	0,131	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	13/09/2010	Foreign Exchange Future	10.10	Put		2,494.00000	2,501	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		422.00000	0,416	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		781.00000	0,786	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		872.00000	0,861	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		231.00000	0,231	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,676.00000	1,664	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		35.00000	0,034	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,649.00000	2,638	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		8.00000	0,008	22.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,643.00000	3,632	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		11.00000	0,010	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,420.00000	8,430	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		26.00000	0,024	33.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,435.00000	6,444	33.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		56.00000	0,054	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,465.00000	4,474	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		131.00000	0,128	26.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,540.00000	2,548	26.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		408.00000	0,402	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		817.00000	0,822	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		841.00000	0,830	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		250.00000	0,250	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,630.00000	1,618	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		39.00000	0,038	18.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,600.00000	2,588	21.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		9.00000	0,008	21.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,593.00000	3,582	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	27.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		11.00000	0,009	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,570.00000	8,579	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		25.00000	0,023	33.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,584.00000	6,593	33.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		53.00000	0,050	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,612.00000	4,620	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		122.00000	0,118	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,681.00000	2,688	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		754.00000	0,744	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		313.00000	0,314	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,494.00000	1,482	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		53.00000	0,052	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,451.00000	2,440	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		10.00000	0,010	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,444.00000	3,433	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,003	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		11.00000	0,009	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,520.00000	8,529	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		25.00000	0,023	33.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,534.00000	6,543	33.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		54.00000	0,051	31.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,563.00000	4,571	31.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		125.00000	0,121	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,634.00000	2,641	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		382.00000	0,376	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		891.00000	0,896	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		782.00000	0,772	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		291.00000	0,292	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,539.00000	1,527	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		48.00000	0,047	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,500.00000	2,489	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,009	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,494.00000	3,483	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		3.00000	0,003	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		10.00000	0,009	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,669.00000	8,679	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		24.00000	0,022	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,683.00000	6,692	33.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		51.00000	0,048	31.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,710.00000	4,718	31.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		116.00000	0,113	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,775.00000	2,783	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		346.00000	0,340	21.78	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,005.00000	1,010	21.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		700.00000	0,691	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		359.00000	0,361	19.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,406.00000	1,394	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		65.00000	0,064	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,352.00000	2,341	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		11.00000	0,011	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,344.00000	3,333	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		369.00000	0,363	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		928.00000	0,933	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		15.00000	0,013	35.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,974.00000	7,983	35.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		32.00000	0,030	33.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,991.00000	6,000	33.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		68.00000	0,065	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,027.00000	4,035	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		166.00000	0,162	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,125.00000	2,132	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		559.00000	0,552	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		518.00000	0,522	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,152.00000	1,141	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		111.00000	0,111	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,056.00000	2,044	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		15.00000	0,014	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,046.00000	3,035	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,005	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,042.00000	4,031	28.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		14.00000	0,012	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,023.00000	8,032	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		31.00000	0,029	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,040.00000	6,049	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		67.00000	0,064	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,076.00000	4,084	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		162.00000	0,158	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,171.00000	2,178	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		539.00000	0,532	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		548.00000	0,552	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,112.00000	1,101	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		121.00000	0,121	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,007.00000	1,995	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		16.00000	0,015	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,997.00000	2,985	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		6.00000	0,005	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,992.00000	3,981	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		12.00000	0,011	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,271.00000	8,281	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		28.00000	0,026	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,287.00000	6,296	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		60.00000	0,057	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,319.00000	4,327	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	13/09/2010	Foreign Exchange Future	10.00	Call		142.00000	0,138	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,401.00000	2,408	26.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		452.00000	0,446	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		711.00000	0,716	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		936.00000	0,925	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		195.00000	0,195	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,769.00000	1,757	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		28.00000	0,027	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,748.00000	2,737	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,743.00000	3,732	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		11.00000	0,010	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,470.00000	8,480	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		26.00000	0,024	33.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,485.00000	6,494	33.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		55.00000	0,052	31.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,514.00000	4,522	31.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		128.00000	0,124	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,587.00000	2,594	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		395.00000	0,389	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		854.00000	0,859	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		811.00000	0,801	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		270.00000	0,271	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,584.00000	1,572	18.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		43.00000	0,042	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,550.00000	2,539	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		9.00000	0,009	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,544.00000	3,533	26.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	26.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		10.00000	0,009	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,619.00000	8,629	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		24.00000	0,022	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,633.00000	6,642	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		52.00000	0,049	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,661.00000	4,669	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		119.00000	0,115	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,728.00000	2,735	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		357.00000	0,351	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		966.00000	0,971	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		727.00000	0,717	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		336.00000	0,337	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,450.00000	1,438	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		59.00000	0,058	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,401.00000	2,390	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,010	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,394.00000	3,383	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,003	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		203.00000	0,198	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,762.00000	1,768	24.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.85780	7.87040		19.95	0.00	0	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		33.00000	0,031	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,113.00000	8,123	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		59.00000	0,056	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,139.00000	6,148	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		107.00000	0,104	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,187.00000	4,196	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		224.00000	0,219	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,304.00000	2,311	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		609.00000	0,600	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		689.00000	0,692	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,119.00000	1,106	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		199.00000	0,198	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,955.00000	1,941	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		35.00000	0,033	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,930.00000	2,917	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		10.00000	0,009	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,923.00000	3,910	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		3.00000	0,002	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		434.00000	0,427	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,114.00000	1,119	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		32.00000	0,030	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,162.00000	8,172	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		58.00000	0,055	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,188.00000	6,197	32.47	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	13/12/2010	Foreign Exchange Future	12.00	Call		105.00000	0,102	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,235.00000	4,244	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		219.00000	0,215	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,349.00000	2,357	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,086.00000	1,073	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		216.00000	0,215	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,909.00000	1,895	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		39.00000	0,037	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,881.00000	2,868	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		11.00000	0,010	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,873.00000	3,861	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		31.00000	0,029	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,211.00000	8,221	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		57.00000	0,054	32.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,237.00000	6,246	32.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		104.00000	0,100	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,284.00000	4,292	29.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		215.00000	0,210	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,395.00000	2,402	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		574.00000	0,566	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		754.00000	0,758	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,054.00000	1,041	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		234.00000	0,233	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,863.00000	1,849	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		43.00000	0,041	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,831.00000	2,818	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		11.00000	0,010	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,823.00000	3,811	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		31.00000	0,029	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,261.00000	8,271	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		56.00000	0,053	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,286.00000	6,295	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		102.00000	0,099	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,332.00000	4,341	29.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		210.00000	0,205	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,440.00000	2,447	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		558.00000	0,550	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		788.00000	0,792	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,022.00000	1,010	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		252.00000	0,252	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,817.00000	1,803	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		47.00000	0,045	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,782.00000	2,769	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		12.00000	0,011	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,774.00000	3,761	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		4.00000	0,003	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		591.00000	0,583	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		721.00000	0,725	20.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		30.00000	0,028	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,310.00000	8,320	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		55.00000	0,052	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,335.00000	6,344	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		100.00000	0,097	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,380.00000	4,389	29.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		205.00000	0,201	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,485.00000	2,493	25.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		542.00000	0,534	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		822.00000	0,826	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		992.00000	0,980	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		272.00000	0,272	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,772.00000	1,758	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		52.00000	0,050	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,733.00000	2,720	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		13.00000	0,012	20.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,724.00000	3,711	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		4.00000	0,003	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		29.00000	0,027	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,359.00000	8,369	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		54.00000	0,052	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,384.00000	6,394	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		98.00000	0,095	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,428.00000	4,437	29.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		201.00000	0,196	25.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,531.00000	2,538	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		527.00000	0,519	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		857.00000	0,861	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		962.00000	0,950	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		292.00000	0,292	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,727.00000	1,713	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		57.00000	0,055	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,684.00000	2,670	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		14.00000	0,012	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,674.00000	3,661	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,003	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		29.00000	0,027	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,409.00000	8,419	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		53.00000	0,051	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,433.00000	6,443	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		97.00000	0,094	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,477.00000	4,486	29.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		197.00000	0,192	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,577.00000	2,584	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		512.00000	0,504	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		892.00000	0,896	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		933.00000	0,922	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		313.00000	0,314	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,683.00000	1,669	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		63.00000	0,061	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,634.00000	2,621	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		14.00000	0,013	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,624.00000	3,612	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		26.00000	0,025	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,606.00000	8,617	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		50.00000	0,048	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,630.00000	6,640	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		90.00000	0,087	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,670.00000	4,679	30.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		181.00000	0,177	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,761.00000	2,769	26.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		458.00000	0,451	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,038.00000	1,043	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		825.00000	0,815	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		405.00000	0,407	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,510.00000	1,496	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		90.00000	0,088	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,438.00000	2,425	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,017	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,426.00000	3,413	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		6.00000	0,005	24.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		27.00000	0,025	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,557.00000	8,567	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		51.00000	0,048	32.90	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		6,581.00000	6,590	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		92.00000	0,089	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,622.00000	4,631	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		185.00000	0,181	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,715.00000	2,723	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		471.00000	0,464	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,001.00000	1,006	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		851.00000	0,840	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		381.00000	0,382	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,552.00000	1,538	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		82.00000	0,080	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,487.00000	2,474	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		17.00000	0,016	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,475.00000	3,462	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,004	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		423.00000	0,416	21.88	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,153.00000	1,158	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		26.00000	0,024	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,656.00000	8,666	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		49.00000	0,047	33.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,679.00000	6,689	33.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		89.00000	0,086	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,719.00000	4,728	30.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		178.00000	0,173	26.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,808.00000	2,815	26.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		446.00000	0,439	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,076.00000	1,081	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		800.00000	0,790	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		430.00000	0,432	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,468.00000	1,454	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		98.00000	0,096	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,389.00000	2,376	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,018	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,376.00000	3,363	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		6.00000	0,005	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		498.00000	0,490	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		928.00000	0,932	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		34.00000	0,032	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,014.00000	8,024	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		60.00000	0,058	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,040.00000	6,050	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		111.00000	0,108	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,091.00000	4,100	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		235.00000	0,230	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,215.00000	2,222	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		646.00000	0,637	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		626.00000	0,629	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,188.00000	1,175	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		168.00000	0,167	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,048.00000	2,034	17.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		28.00000	0,026	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,029.00000	3,016	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		9.00000	0,008	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,023.00000	4,010	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		3.00000	0,002	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		34.00000	0,031	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,064.00000	8,073	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		59.00000	0,057	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,089.00000	6,099	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		109.00000	0,106	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,139.00000	4,148	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		229.00000	0,225	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,259.00000	2,267	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		627.00000	0,618	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		657.00000	0,660	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,153.00000	1,140	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		183.00000	0,182	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,001.00000	1,987	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		31.00000	0,029	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,980.00000	2,967	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		10.00000	0,009	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,973.00000	3,960	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		3.00000	0,002	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		28.00000	0,026	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,458.00000	8,468	34.45	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	13/12/2010	Foreign Exchange Future	14.30	Call		52.00000	0,050	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,482.00000	6,492	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		95.00000	0,092	29.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,525.00000	4,534	29.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		193.00000	0,188	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,623.00000	2,630	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		905.00000	0,894	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		335.00000	0,336	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,639.00000	1,625	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		69.00000	0,067	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,585.00000	2,572	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		15.00000	0,014	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,575.00000	3,562	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		5.00000	0,004	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		27.00000	0,026	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,507.00000	8,518	34.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		52.00000	0,049	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,532.00000	6,541	32.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		93.00000	0,090	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,573.00000	4,582	30.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		189.00000	0,184	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,669.00000	2,676	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		484.00000	0,477	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		964.00000	0,969	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		878.00000	0,867	18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		358.00000	0,359	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,595.00000	1,581	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		75.00000	0,073	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,536.00000	2,523	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		16.00000	0,015	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,525.00000	3,512	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		5.00000	0,004	24.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		42.00000	0,040	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,222.00000	7,232	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		75.00000	0,072	31.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,255.00000	5,264	31.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		144.00000	0,140	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,324.00000	3,332	27.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		336.00000	0,329	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,516.00000	1,521	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,821.00000	4,808	27.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	27.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.23000	12.18700		17.42	10,322,120.00	844	33,931.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,713.00000	9,670	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	51.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,713.00000	7,670	51.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	46.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,713.00000	5,670	46.25	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	15.90	Call		0.00000	0,000	40.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,713.00000	3,670	40.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		359.00000	0,382	19.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		72.00000	0,052	19.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,289.00000	1,331	25.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		2.00000	0,001	25.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,287.00000	2,330	28.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	28.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,413.00000	9,370	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,413.00000	5,370	45.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		613.00000	0,646	20.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		26.00000	0,016	20.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,587.00000	2,630	27.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	27.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		9,213.00000	9,170	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	50.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		7,213.00000	7,170	50.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	44.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		5,213.00000	5,170	44.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	37.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		3,213.00000	3,170	37.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		94.00000	0,093	18.39	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	12.40	Put		307.00000	0,263	18.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		799.00000	0,837	21.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		12.00000	0,007	21.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		1,787.00000	1,830	28.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		0.00000	0,000	28.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		2,787.00000	2,830	27.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	27.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		9,063.00000	9,020	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	49.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		7,063.00000	7,020	49.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	44.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		5,063.00000	5,020	44.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	36.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		3,063.00000	3,020	36.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		142.00000	0,144	17.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		205.00000	0,164	17.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		944.00000	0,984	22.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		7.00000	0,004	22.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		1,937.00000	1,980	29.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	29.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		2,937.00000	2,980	26.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	26.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,963.00000	8,920	52.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	49.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,963.00000	6,920	49.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	44.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,963.00000	4,920	44.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		190.00000	0,201	17.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		153.00000	0,121	17.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,042.00000	1,083	23.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		5.00000	0,003	23.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,037.00000	2,080	29.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	29.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,037.00000	3,080	26.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	26.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,813.00000	8,770	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	49.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,813.00000	6,770	49.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	43.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,813.00000	4,770	43.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		286.00000	0,304	18.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		99.00000	0,074	18.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,190.00000	1,231	24.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3.00000	0,001	24.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,187.00000	2,230	29.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	29.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,187.00000	3,230	26.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	26.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,863.00000	8,820	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	49.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,863.00000	6,820	49.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	44.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,863.00000	4,820	44.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		252.00000	0,268	18.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		115.00000	0,088	18.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,140.00000	1,182	24.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3.00000	0,002	24.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,137.00000	2,180	29.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	29.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,137.00000	3,180	26.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	26.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,263.00000	9,220	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	50.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,263.00000	7,220	50.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	45.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,263.00000	5,220	45.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	37.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,263.00000	3,220	37.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		82.00000	0,080	18.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		345.00000	0,300	18.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		752.00000	0,789	21.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		15.00000	0,009	21.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,738.00000	1,780	28.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		1.00000	0,000	28.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,737.00000	2,780	27.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	27.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,363.00000	9,320	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	50.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,363.00000	7,320	50.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	45.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,363.00000	5,320	45.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	37.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,363.00000	3,320	37.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		62.00000	0,058	19.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		425.00000	0,378	19.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		659.00000	0,693	21.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		22.00000	0,013	21.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,638.00000	1,680	27.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		1.00000	0,000	27.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,637.00000	2,680	27.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	27.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,613.00000	9,570	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	51.09	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	19.80	Put		7,613.00000	7,570	51.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	46.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,613.00000	5,570	46.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		439.00000	0,466	19.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		52.00000	0,036	19.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,389.00000	1,431	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		2.00000	0,001	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,663.00000	9,620	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	46.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,663.00000	5,620	46.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,663.00000	3,620	39.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		398.00000	0,423	19.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		61.00000	0,043	19.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,337.00000	2,380	28.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	28.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,563.00000	9,520	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	50.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,563.00000	7,520	50.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	45.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,563.00000	5,520	45.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,563.00000	3,520	39.12	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		481.00000	0,510	20.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		44.00000	0,030	20.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,438.00000	1,481	26.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		1.00000	0,001	26.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,437.00000	2,480	28.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	28.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,513.00000	9,470	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	50.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,513.00000	7,470	50.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	45.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,513.00000	5,470	45.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,513.00000	3,470	38.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		524.00000	0,554	20.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		37.00000	0,024	20.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,488.00000	1,530	26.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		1.00000	0,000	26.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,487.00000	2,530	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,463.00000	9,420	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	50.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,463.00000	7,420	50.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	45.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,463.00000	5,420	45.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,463.00000	3,420	38.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		46.00000	0,043	20.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		509.00000	0,463	20.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		568.00000	0,600	20.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		31.00000	0,020	20.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,538.00000	1,580	27.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		1.00000	0,000	27.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,537.00000	2,580	27.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	27.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,313.00000	9,270	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	50.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,313.00000	7,270	50.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	45.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,313.00000	5,270	45.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,313.00000	3,270	37.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		71.00000	0,068	19.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		384.00000	0,338	19.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		705.00000	0,741	21.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		18.00000	0,011	21.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,688.00000	1,730	28.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		1.00000	0,000	28.10	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	9.50	Call		2,687.00000	2,730	27.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	27.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		9,113.00000	9,070	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	49.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		7,113.00000	7,070	49.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	36.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		3,113.00000	3,070	36.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		124.00000	0,125	17.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		237.00000	0,195	17.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		1,887.00000	1,930	29.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	29.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		2,887.00000	2,930	26.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	26.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		9,163.00000	9,120	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	49.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		7,163.00000	7,120	49.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	44.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		5,163.00000	5,120	44.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		847.00000	0,886	22.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		10.00000	0,006	22.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		1,837.00000	1,880	29.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		0.00000	0,000	29.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	52.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		9,013.00000	8,970	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	49.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		7,013.00000	6,970	49.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	44.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		5,013.00000	4,970	44.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		162.00000	0,172	17.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		175.00000	0,142	17.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		993.00000	1,033	22.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		6.00000	0,003	22.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		1,987.00000	2,030	29.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	29.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		2,987.00000	3,030	26.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	26.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,913.00000	8,870	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	49.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,913.00000	6,870	49.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	44.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,913.00000	4,870	44.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,091.00000	1,132	23.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		4.00000	0,002	23.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,087.00000	2,130	29.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	29.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		4.00000	0,003	25.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,367.00000	1,323	25.82	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	13.45	Call		5.00000	0,004	25.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,268.00000	1,224	25.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		6.00000	0,005	24.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		1,169.00000	1,125	24.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		8.00000	0,007	23.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		1,071.00000	1,027	23.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		15.00000	0,012	22.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		878.00000	0,832	22.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		26.00000	0,023	21.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		689.00000	0,643	21.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		34.00000	0,031	20.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		597.00000	0,551	20.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		11.00000	0,009	23.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		974.00000	0,929	23.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		19.00000	0,017	21.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		782.00000	0,737	21.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		40.00000	0,037	20.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		553.00000	0,507	20.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		53.00000	0,050	19.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		466.00000	0,420	19.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		17.00000	0,015	22.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		830.00000	0,785	22.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		22.00000	0,020	21.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		735.00000	0,690	21.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		4.00000	0,003	25.50	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	13.50	Put		1,317.00000	1,273	25.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		6.00000	0,005	24.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,219.00000	1,175	24.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		7.00000	0,006	24.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		1,120.00000	1,076	24.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		10.00000	0,008	23.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		1,023.00000	0,978	23.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		13.00000	0,011	22.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		926.00000	0,881	22.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	50.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,413.00000	7,370	50.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	46.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,913.00000	5,870	46.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	42.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,413.00000	4,370	42.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		220.00000	0,233	18.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		133.00000	0,103	18.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,588.00000	1,630	27.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		1.00000	0,000	27.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,087.00000	3,130	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,587.00000	4,630	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	51.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,663.00000	7,620	51.22	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	18.35	Call		0.00000	0,000	47.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		6,163.00000	6,120	47.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	43.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,663.00000	4,620	43.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	36.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		3,163.00000	3,120	36.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		108.00000	0,108	18.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		271.00000	0,228	18.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,339.00000	1,381	25.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		2.00000	0,001	25.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		2,837.00000	2,880	26.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	26.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,337.00000	4,380	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		8,113.00000	8,070	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	48.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,613.00000	6,570	48.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	44.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		5,113.00000	5,070	44.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,613.00000	3,570	39.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		30.00000	0,027	20.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		643.00000	0,597	20.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		895.00000	0,935	22.33	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	11.30	Put		8.00000	0,005	22.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,387.00000	2,430	28.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	28.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		3,887.00000	3,930	25.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	25.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		3.00000	0,003	26.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,416.00000	1,373	26.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		2.00000	0,002	27.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,565.00000	1,522	27.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		3.00000	0,002	26.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,466.00000	1,422	26.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		3.00000	0,002	26.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,516.00000	1,472	26.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		2.00000	0,002	27.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,615.00000	1,572	27.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,863.00000	2,820	35.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,763.00000	2,720	34.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		1.00000	0,001	28.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,764.00000	1,721	28.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		2.00000	0,001	27.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,665.00000	1,621	27.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	35.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,963.00000	2,920	35.61	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,563.00000	2,520	33.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	32.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,463.00000	2,420	32.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,363.00000	2,320	32.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		1.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,264.00000	2,220	31.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		1.00000	0,000	30.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		2,164.00000	2,120	30.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		1.00000	0,001	30.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		2,064.00000	2,021	30.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		1.00000	0,001	29.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,964.00000	1,921	29.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		1.00000	0,001	29.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,864.00000	1,821	29.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		1.00000	0,001	28.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,814.00000	1,771	28.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		2.00000	0,001	28.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,715.00000	1,671	28.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		1.00000	0,000	31.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		2,214.00000	2,170	31.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		1.00000	0,001	30.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		2,114.00000	2,071	30.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		1.00000	0,001	30.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		2,014.00000	1,971	30.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		1.00000	0,001	29.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,914.00000	1,871	29.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,413.00000	3,370	38.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	35.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		3,013.00000	2,970	35.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	35.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,913.00000	2,870	35.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	34.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,813.00000	2,770	34.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	34.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,713.00000	2,670	34.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,613.00000	2,570	33.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,513.00000	2,470	32.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,413.00000	2,370	32.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,313.00000	2,270	31.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	33.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,663.00000	2,620	33.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		8,213.00000	8,170	52.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	47.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		6,213.00000	6,170	47.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	42.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		4,213.00000	4,170	42.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3,787.00000	3,830	25.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	47.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		6,113.00000	6,070	47.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	42.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		4,113.00000	4,070	42.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		8,163.00000	8,120	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	42.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		4,163.00000	4,120	42.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		3,837.00000	3,880	25.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,363.00000	8,320	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,363.00000	6,320	47.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	42.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,363.00000	4,320	42.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,637.00000	3,680	25.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	52.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,413.00000	8,370	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	48.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,413.00000	6,370	48.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,587.00000	3,630	25.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,463.00000	8,420	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	48.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,463.00000	6,420	48.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	43.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,463.00000	4,420	43.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,537.00000	3,580	25.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,513.00000	8,470	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	48.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,513.00000	6,470	48.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	43.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,513.00000	4,470	43.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,487.00000	3,530	25.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,713.00000	8,670	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	48.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,713.00000	6,670	48.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		0.00000	0,000	43.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,713.00000	4,670	43.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,287.00000	3,330	26.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	26.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,663.00000	8,620	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	48.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,663.00000	6,620	48.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,337.00000	3,380	25.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	25.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,763.00000	8,720	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	48.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,763.00000	6,720	48.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	43.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,763.00000	4,720	43.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		322.00000	0,342	18.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		85.00000	0,062	18.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,240.00000	1,281	24.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3.00000	0,001	24.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,237.00000	2,280	28.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	28.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,237.00000	3,280	26.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	26.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	51.98	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	20.15	Put		7,963.00000	7,920	51.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	46.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,963.00000	5,920	46.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	41.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,963.00000	3,920	41.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,037.00000	4,080	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,437.00000	3,480	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,437.00000	4,480	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,387.00000	3,430	25.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	25.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,387.00000	4,430	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,537.00000	4,580	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	51.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,763.00000	7,720	51.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	46.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,763.00000	5,720	46.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,763.00000	3,720	40.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,237.00000	4,280	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	25.25	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	20.20	Call		0.00000	0,000	52.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		8,013.00000	7,970	52.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	47.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		6,013.00000	5,970	47.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	41.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		4,013.00000	3,970	41.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		3,987.00000	4,030	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,263.00000	8,220	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	47.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,263.00000	6,220	47.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	42.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,263.00000	4,220	42.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,737.00000	3,780	25.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	25.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,287.00000	4,330	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	51.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,813.00000	7,770	51.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	46.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,813.00000	5,770	46.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,813.00000	3,770	40.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,187.00000	4,230	25.25	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	8.00	Put		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		8,063.00000	8,020	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	47.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		6,063.00000	6,020	47.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		4,063.00000	4,020	42.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		3,937.00000	3,980	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,313.00000	8,270	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	47.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,313.00000	6,270	47.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	42.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,313.00000	4,270	42.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,687.00000	3,730	25.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	25.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,563.00000	8,520	52.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	48.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,563.00000	6,520	48.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	43.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,563.00000	4,520	43.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.44060	12.39680		17.40	1,928,293.00	155	2,468.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	30.79	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,603.00000	9,559	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	30.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,604.00000	7,560	30.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		4.00000	0,004	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,607.00000	5,563	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		29.00000	0,026	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,632.00000	3,585	25.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		128.00000	0,124	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,731.00000	1,683	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		284.00000	0,280	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		887.00000	0,839	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		683.00000	0,693	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		286.00000	0,252	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,450.00000	1,484	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		53.00000	0,043	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,408.00000	2,450	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		11.00000	0,009	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,753.00000	9,709	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	30.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,754.00000	7,710	30.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		4.00000	0,003	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,757.00000	5,712	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		26.00000	0,023	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,779.00000	3,732	26.22	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	14.15	Call		115.00000	0,111	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,868.00000	1,820	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		251.00000	0,246	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,004.00000	0,955	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		598.00000	0,605	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		351.00000	0,314	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,316.00000	1,347	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		69.00000	0,056	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,260.00000	2,301	19.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		13.00000	0,010	19.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,703.00000	9,659	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	30.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,704.00000	7,660	30.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		4.00000	0,004	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,707.00000	5,663	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		27.00000	0,024	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,730.00000	3,683	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		119.00000	0,115	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,822.00000	1,774	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		261.00000	0,257	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		964.00000	0,916	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		625.00000	0,633	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		328.00000	0,292	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,360.00000	1,392	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
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		63.00000	0,051	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,309.00000	2,351	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		12.00000	0,010	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,251.00000	3,294	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		4.00000	0,003	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,103.00000	9,059	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		2.00000	0,001	29.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,105.00000	7,060	29.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,953.00000	8,909	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		2.00000	0,002	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,955.00000	6,911	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		9.00000	0,008	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,962.00000	4,917	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		46.00000	0,043	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,999.00000	2,952	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		213.00000	0,208	20.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,166.00000	1,117	20.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		497.00000	0,501	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		450.00000	0,410	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,142.00000	1,169	16.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		95.00000	0,078	16.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,063.00000	2,104	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		16.00000	0,013	18.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,052.00000	3,095	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		5.00000	0,004	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,803.00000	8,759	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		2.00000	0,002	28.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,805.00000	6,761	28.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		10.00000	0,009	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,813.00000	4,768	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		52.00000	0,048	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,855.00000	2,807	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		241.00000	0,236	19.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,044.00000	0,995	19.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		571.00000	0,577	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		374.00000	0,336	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,272.00000	1,302	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		75.00000	0,061	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,211.00000	2,252	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		14.00000	0,011	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,201.00000	3,244	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		4.00000	0,003	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,853.00000	8,809	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		2.00000	0,002	28.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,855.00000	6,811	28.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		10.00000	0,009	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	15/03/2010	Foreign Exchange Future	17.25	Put		4,863.00000	4,818	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		50.00000	0,046	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,903.00000	2,855	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		231.00000	0,226	19.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,084.00000	1,035	19.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		546.00000	0,551	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		399.00000	0,360	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,228.00000	1,257	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		81.00000	0,066	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,162.00000	2,203	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		15.00000	0,012	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,151.00000	3,194	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		4.00000	0,003	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,003.00000	8,959	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		2.00000	0,001	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,005.00000	6,960	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		8.00000	0,007	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,011.00000	4,966	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		44.00000	0,041	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,047.00000	3,000	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		204.00000	0,199	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,207.00000	1,158	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		474.00000	0,477	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		477.00000	0,436	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,100.00000	1,126	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		103.00000	0,085	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,014.00000	2,055	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		17.00000	0,014	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,002.00000	3,045	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		5.00000	0,004	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,253.00000	9,209	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	29.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,254.00000	7,210	29.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,403.00000	9,359	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	29.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,404.00000	7,360	29.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,653.00000	9,609	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,654.00000	7,610	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		4.00000	0,004	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,657.00000	5,613	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		28.00000	0,025	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,681.00000	3,634	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		273.00000	0,268	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		926.00000	0,877	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		654.00000	0,662	16.95	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	15/03/2010	Foreign Exchange Future	12.05	Put		307.00000	0,271	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,405.00000	1,438	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		58.00000	0,047	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,359.00000	2,400	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		12.00000	0,009	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,553.00000	9,509	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,554.00000	7,510	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,503.00000	9,459	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,504.00000	7,460	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,453.00000	9,409	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,454.00000	7,410	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,353.00000	9,309	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,354.00000	7,310	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,203.00000	9,159	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,204.00000	7,160	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	21.55	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,153.00000	9,109	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,001	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,155.00000	7,110	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,053.00000	9,009	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		2.00000	0,001	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,055.00000	7,010	29.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		8.00000	0,007	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,061.00000	5,016	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		43.00000	0,039	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,096.00000	3,048	24.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		196.00000	0,191	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,249.00000	1,200	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		454.00000	0,454	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		507.00000	0,463	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,061.00000	1,083	16.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		114.00000	0,092	16.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,966.00000	2,006	18.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		19.00000	0,015	18.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,953.00000	2,995	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		6.00000	0,004	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,903.00000	8,859	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		2.00000	0,002	29.03	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,905.00000	6,861	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		9.00000	0,008	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,912.00000	4,867	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		24.00000	0,021	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,927.00000	3,880	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		48.00000	0,044	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,951.00000	2,903	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		104.00000	0,100	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,007.00000	1,959	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		222.00000	0,217	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,125.00000	1,076	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		521.00000	0,525	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		424.00000	0,384	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,185.00000	1,213	16.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		88.00000	0,072	16.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,112.00000	2,153	18.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		15.00000	0,012	18.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,102.00000	3,144	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		5.00000	0,003	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		124.00000	0,120	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,777.00000	1,729	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		5.00000	0,004	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,508.00000	5,463	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		14.00000	0,012	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,517.00000	4,471	26.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		31.00000	0,028	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,534.00000	3,487	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		65.00000	0,061	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,568.00000	2,520	24.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		138.00000	0,134	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,641.00000	1,593	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		309.00000	0,305	18.71	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		812.00000	0,764	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		744.00000	0,756	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		247.00000	0,215	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,542.00000	1,577	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		45.00000	0,036	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,507.00000	2,549	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		10.00000	0,008	20.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		6.00000	0,006	27.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,259.00000	5,215	27.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		17.00000	0,015	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,270.00000	4,224	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		37.00000	0,034	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,290.00000	3,243	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		79.00000	0,076	23.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,332.00000	2,285	23.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		168.00000	0,163	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,421.00000	1,372	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		383.00000	0,380	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	15/03/2010	Foreign Exchange Future	12.65	Put		636.00000	0,589	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		912.00000	0,929	16.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		165.00000	0,138	16.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,775.00000	1,813	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		28.00000	0,022	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,754.00000	2,796	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		7.00000	0,005	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		6.00000	0,005	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,359.00000	5,314	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		16.00000	0,014	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,369.00000	4,323	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		35.00000	0,031	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,388.00000	3,340	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		73.00000	0,070	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,426.00000	2,379	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		155.00000	0,150	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,508.00000	1,459	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		351.00000	0,348	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		704.00000	0,657	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		842.00000	0,857	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		195.00000	0,166	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,681.00000	1,718	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		34.00000	0,027	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,655.00000	2,697	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		8.00000	0,006	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	15/03/2010	Foreign Exchange Future	17.55	Call		7.00000	0,006	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,160.00000	5,115	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		19.00000	0,017	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,172.00000	4,126	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		40.00000	0,037	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,193.00000	3,146	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		86.00000	0,082	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,239.00000	2,191	23.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		181.00000	0,176	20.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,334.00000	1,285	20.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		417.00000	0,416	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		570.00000	0,525	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		985.00000	1,005	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		138.00000	0,114	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,870.00000	1,909	17.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		23.00000	0,018	17.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,853.00000	2,896	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		6.00000	0,005	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		5.00000	0,005	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,458.00000	5,414	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		14.00000	0,013	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,467.00000	4,422	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		32.00000	0,029	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,485.00000	3,438	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		67.00000	0,064	23.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,520.00000	2,473	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		144.00000	0,139	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,597.00000	1,548	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		323.00000	0,319	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		776.00000	0,728	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		776.00000	0,789	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		229.00000	0,198	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,588.00000	1,623	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		41.00000	0,032	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,556.00000	2,598	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		9.00000	0,007	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		5.00000	0,004	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,558.00000	5,513	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		13.00000	0,011	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,566.00000	4,520	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		30.00000	0,027	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,583.00000	3,536	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		62.00000	0,059	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,615.00000	2,568	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		133.00000	0,129	21.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,686.00000	1,638	21.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		296.00000	0,292	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		849.00000	0,801	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		713.00000	0,724	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		266.00000	0,233	16.84	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	10.95	Call		1,496.00000	1,530	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		49.00000	0,039	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,457.00000	2,499	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		10.00000	0,008	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		5.00000	0,005	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,408.00000	5,364	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		15.00000	0,013	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,418.00000	4,372	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		33.00000	0,030	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,436.00000	3,389	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		70.00000	0,067	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,473.00000	2,426	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		149.00000	0,145	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,552.00000	1,504	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		337.00000	0,333	18.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		740.00000	0,692	18.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		808.00000	0,822	16.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		211.00000	0,181	16.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,634.00000	1,671	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		37.00000	0,030	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,606.00000	2,648	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		9.00000	0,007	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		6.00000	0,005	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,309.00000	5,264	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		17.00000	0,015	26.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,320.00000	4,274	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		36.00000	0,033	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,339.00000	3,292	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		76.00000	0,073	23.64	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,379.00000	2,332	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		161.00000	0,156	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,464.00000	1,415	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		367.00000	0,364	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		670.00000	0,623	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		876.00000	0,893	16.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		179.00000	0,152	16.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,728.00000	1,765	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		31.00000	0,024	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,705.00000	2,747	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		8.00000	0,006	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		7.00000	0,006	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,210.00000	5,165	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		18.00000	0,016	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,221.00000	4,175	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		38.00000	0,035	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,241.00000	3,194	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		82.00000	0,079	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,285.00000	2,238	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		174.00000	0,169	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,377.00000	1,328	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		399.00000	0,398	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		602.00000	0,557	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		948.00000	0,966	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		151.00000	0,125	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,823.00000	1,861	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		26.00000	0,020	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,804.00000	2,846	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		7.00000	0,005	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		7.00000	0,007	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,110.00000	5,066	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		20.00000	0,018	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,123.00000	4,077	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		41.00000	0,038	25.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,144.00000	3,097	25.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		89.00000	0,086	23.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,192.00000	2,145	23.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		435.00000	0,434	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		538.00000	0,493	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,022.00000	1,044	16.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		125.00000	0,103	16.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,918.00000	1,958	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		21.00000	0,017	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,903.00000	2,946	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		6.00000	0,005	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		189.00000	0,184	20.45	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	13.50	Put		1,292.00000	1,243	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,204.00000	8,160	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		3.00000	0,002	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,206.00000	6,161	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,799.00000	3,842	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,001	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,104.00000	8,060	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		3.00000	0,002	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,106.00000	6,061	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,899.00000	3,942	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		2.00000	0,001	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,154.00000	8,110	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		3.00000	0,002	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,156.00000	6,111	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,849.00000	3,892	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		2.00000	0,001	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		1.00000	0,001	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,404.00000	8,360	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		2.00000	0,002	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,405.00000	6,361	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,599.00000	3,643	25.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	25.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		1.00000	0,001	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,504.00000	8,460	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		2.00000	0,002	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,505.00000	6,461	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,500.00000	3,543	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		3.00000	0,002	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		1.00000	0,001	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,454.00000	8,410	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		2.00000	0,002	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,455.00000	6,411	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,550.00000	3,593	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		3.00000	0,002	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,554.00000	8,510	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		2.00000	0,002	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,555.00000	6,511	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,450.00000	3,493	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		3.00000	0,002	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,703.00000	8,659	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		2.00000	0,002	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,705.00000	6,661	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		11.00000	0,010	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,714.00000	4,669	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		56.00000	0,052	24.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,759.00000	2,711	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,301.00000	3,344	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		4.00000	0,003	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,753.00000	8,709	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		2.00000	0,002	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,755.00000	6,711	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		11.00000	0,009	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,764.00000	4,718	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		54.00000	0,050	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,807.00000	2,759	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		1.00000	0,000	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,654.00000	8,609	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		2.00000	0,002	28.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,655.00000	6,611	28.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		12.00000	0,010	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,665.00000	4,619	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		58.00000	0,054	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,711.00000	2,663	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,350.00000	3,393	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,002	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,954.00000	7,910	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		3.00000	0,003	27.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,956.00000	5,912	27.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		23.00000	0,020	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,976.00000	3,929	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		100.00000	0,096	22.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,053.00000	2,005	22.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,048.00000	4,092	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,447.00000	4,491	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,400.00000	3,443	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		3.00000	0,002	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,397.00000	4,441	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,547.00000	4,591	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,347.00000	4,391	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,001	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,254.00000	8,210	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		3.00000	0,002	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,256.00000	6,211	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,749.00000	3,792	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,001	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,248.00000	4,291	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	30.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,804.00000	7,760	30.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		4.00000	0,003	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,807.00000	5,762	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		25.00000	0,023	26.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,828.00000	3,782	26.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		111.00000	0,107	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,914.00000	1,866	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,198.00000	4,241	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,054.00000	8,010	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		3.00000	0,003	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,056.00000	6,012	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		21.00000	0,019	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,074.00000	4,028	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		93.00000	0,090	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,146.00000	2,099	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,948.00000	3,992	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,001	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,304.00000	8,260	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		2.00000	0,002	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,305.00000	6,261	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,699.00000	3,742	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,001	25.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	30.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,004.00000	7,960	30.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		3.00000	0,003	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,006.00000	5,962	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		22.00000	0,020	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,025.00000	3,979	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		97.00000	0,093	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,100.00000	2,052	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,998.00000	4,042	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,001	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,354.00000	8,310	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		2.00000	0,002	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,355.00000	6,311	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,649.00000	3,693	25.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.64770	12.60470		18.00	0.00	0	955.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,447.00000	9,404	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		11.00000	0,011	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,456.00000	7,413	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,002	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,747.00000	9,704	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		8.00000	0,008	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,753.00000	7,710	27.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		3.00000	0,003	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,248.00000	9,205	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		13.00000	0,012	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,258.00000	7,214	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		47.00000	0,046	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,292.00000	5,248	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		121.00000	0,119	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,366.00000	3,321	24.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,003	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,098.00000	9,055	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		14.00000	0,014	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,109.00000	7,066	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		51.00000	0,049	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,146.00000	5,101	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		130.00000	0,128	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,225.00000	3,180	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,998.00000	8,955	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		16.00000	0,015	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,011.00000	6,967	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		380.00000	0,380	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,375.00000	1,332	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		675.00000	0,682	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		670.00000	0,634	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,057.00000	2,094	16.69	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	10.60	Put		52.00000	0,046	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,024.00000	3,065	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		19.00000	0,017	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		4.00000	0,004	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,799.00000	8,756	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		18.00000	0,018	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,813.00000	6,770	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		4.00000	0,004	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,849.00000	8,806	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		18.00000	0,017	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,863.00000	6,819	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		742.00000	0,750	17.71	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		587.00000	0,552	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,341.00000	1,365	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		186.00000	0,167	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,200.00000	2,237	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		45.00000	0,039	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,172.00000	3,213	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		17.00000	0,015	20.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		3.00000	0,003	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,298.00000	9,255	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		46.00000	0,045	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,341.00000	5,297	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		118.00000	0,117	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,413.00000	3,369	24.33	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,497.00000	9,454	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		10.00000	0,010	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,505.00000	7,462	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		42.00000	0,041	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,537.00000	5,493	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,002	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,647.00000	9,604	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		9.00000	0,009	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,654.00000	7,611	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		839.00000	0,849	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		484.00000	0,451	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,498.00000	1,524	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		143.00000	0,126	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,392.00000	2,430	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		37.00000	0,032	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,002	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,697.00000	9,654	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		9.00000	0,009	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,704.00000	7,661	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,458.00000	1,484	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		153.00000	0,136	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,343.00000	2,382	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		38.00000	0,034	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,002	26.95	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	22.20	Put		9,597.00000	9,554	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		10.00000	0,009	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,605.00000	7,561	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		276.00000	0,275	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,871.00000	1,827	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		476.00000	0,477	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,071.00000	1,029	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		865.00000	0,876	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		460.00000	0,428	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,538.00000	1,565	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		133.00000	0,117	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,440.00000	2,478	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		35.00000	0,030	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,547.00000	9,504	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		41.00000	0,040	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,586.00000	5,542	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		106.00000	0,104	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,651.00000	3,606	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,397.00000	9,354	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		11.00000	0,011	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,406.00000	7,363	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,347.00000	9,304	26.95	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	19.95	Call		12.00000	0,011	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,357.00000	7,313	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		45.00000	0,044	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,390.00000	5,346	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		116.00000	0,114	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,461.00000	3,416	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		3.00000	0,003	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,198.00000	9,155	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		13.00000	0,013	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,208.00000	7,165	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		49.00000	0,047	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,244.00000	5,199	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		124.00000	0,122	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,319.00000	3,274	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,097.00000	1,113	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		292.00000	0,265	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,878.00000	1,910	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		73.00000	0,062	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,828.00000	2,868	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		23.00000	0,020	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,003	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,148.00000	9,105	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		14.00000	0,013	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,159.00000	7,115	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	26.95	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	21.65	Put		9,048.00000	9,005	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		15.00000	0,015	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,060.00000	7,017	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		370.00000	0,370	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,415.00000	1,372	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,195.00000	1,214	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		240.00000	0,216	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,012.00000	2,046	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		57.00000	0,048	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,948.00000	8,905	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		16.00000	0,016	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,961.00000	6,918	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		43.00000	0,042	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,488.00000	5,444	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		69.00000	0,068	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,514.00000	4,470	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		110.00000	0,109	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,555.00000	3,511	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		179.00000	0,177	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,624.00000	2,579	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		391.00000	0,391	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,336.00000	1,293	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		697.00000	0,704	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		642.00000	0,606	17.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,266.00000	1,288	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		211.00000	0,190	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,105.00000	2,141	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		50.00000	0,043	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,073.00000	3,114	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		18.00000	0,016	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		270.00000	0,268	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,915.00000	1,870	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		34.00000	0,032	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,029.00000	5,984	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		87.00000	0,085	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,082.00000	4,037	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		136.00000	0,135	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,131.00000	3,087	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		919.00000	0,931	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		414.00000	0,383	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,621.00000	1,649	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		116.00000	0,101	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		36.00000	0,034	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,931.00000	5,886	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		534.00000	0,537	18.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		929.00000	0,889	18.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		975.00000	0,989	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		370.00000	0,341	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,705.00000	1,735	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		100.00000	0,087	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,633.00000	2,673	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		28.00000	0,025	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		41.00000	0,039	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,636.00000	5,591	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		65.00000	0,063	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,660.00000	4,615	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		103.00000	0,102	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,698.00000	3,654	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		166.00000	0,164	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,761.00000	2,716	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		360.00000	0,359	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,455.00000	1,411	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		637.00000	0,641	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		732.00000	0,693	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,162.00000	1,180	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		257.00000	0,232	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,967.00000	2,001	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		62.00000	0,053	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,926.00000	2,966	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		21.00000	0,018	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,066.00000	1,081	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		311.00000	0,283	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,834.00000	1,866	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		79.00000	0,068	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,779.00000	2,819	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		24.00000	0,021	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		52.00000	0,050	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,097.00000	5,052	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		85.00000	0,084	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,130.00000	4,086	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		490.00000	0,491	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,035.00000	0,993	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		892.00000	0,903	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		437.00000	0,405	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,488.00000	2,527	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		33.00000	0,029	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		35.00000	0,033	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,980.00000	5,935	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		89.00000	0,087	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,034.00000	3,989	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		140.00000	0,138	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,085.00000	3,040	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		299.00000	0,297	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,744.00000	1,699	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		519.00000	0,521	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		964.00000	0,923	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		947.00000	0,960	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		392.00000	0,362	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,662.00000	1,692	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		107.00000	0,094	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,585.00000	2,624	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		30.00000	0,026	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		36.00000	0,034	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,881.00000	5,836	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		57.00000	0,056	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,902.00000	4,858	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		93.00000	0,091	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,938.00000	3,893	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		147.00000	0,145	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,992.00000	2,947	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		550.00000	0,553	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		895.00000	0,855	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,005.00000	1,019	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		350.00000	0,321	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,747.00000	1,778	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		92.00000	0,080	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,682.00000	2,722	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		27.00000	0,024	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		566.00000	0,569	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		861.00000	0,821	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,035.00000	1,050	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		330.00000	0,302	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,731.00000	2,770	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		26.00000	0,022	18.83	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		40.00000	0,038	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,685.00000	5,640	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		63.00000	0,061	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,708.00000	4,663	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		101.00000	0,099	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,746.00000	3,701	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		162.00000	0,160	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,807.00000	2,762	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		618.00000	0,622	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		763.00000	0,724	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,129.00000	1,146	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		274.00000	0,248	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,922.00000	1,955	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		67.00000	0,057	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,877.00000	2,917	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		22.00000	0,019	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		351.00000	0,350	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,496.00000	1,452	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		44.00000	0,043	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,439.00000	5,395	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		71.00000	0,070	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,466.00000	4,422	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		113.00000	0,111	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,508.00000	3,463	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		184.00000	0,182	22.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,579.00000	2,534	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		413.00000	0,414	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,258.00000	1,216	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		50.00000	0,048	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,195.00000	5,150	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		81.00000	0,079	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,226.00000	4,181	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		127.00000	0,125	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,272.00000	3,227	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		209.00000	0,208	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,354.00000	2,310	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		463.00000	0,464	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,108.00000	1,066	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		55.00000	0,053	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,000.00000	4,955	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,418.00000	1,444	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		163.00000	0,146	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,295.00000	2,333	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		40.00000	0,035	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,270.00000	3,311	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		15.00000	0,013	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		59.00000	0,057	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,854.00000	4,809	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		95.00000	0,093	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,890.00000	3,845	25.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		250.00000	0,248	21.74	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,045.00000	2,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,380.00000	1,404	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		175.00000	0,156	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,248.00000	2,285	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		43.00000	0,037	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		91.00000	0,089	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,986.00000	3,941	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		143.00000	0,141	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,038.00000	2,993	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		238.00000	0,236	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,133.00000	2,088	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		402.00000	0,402	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,297.00000	1,254	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		719.00000	0,726	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		614.00000	0,578	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,303.00000	1,326	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		198.00000	0,178	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,152.00000	2,189	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		47.00000	0,041	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,122.00000	3,163	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		17.00000	0,015	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		12.00000	0,012	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,307.00000	7,264	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		37.00000	0,035	27.35	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	18.40	Put		5,832.00000	5,787	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		75.00000	0,073	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,370.00000	4,325	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		150.00000	0,149	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,945.00000	2,901	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		323.00000	0,322	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,618.00000	1,574	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		765.00000	0,774	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		560.00000	0,526	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,790.00000	1,822	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		85.00000	0,074	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,221.00000	3,262	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		16.00000	0,014	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,706.00000	4,749	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		307.00000	0,305	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,702.00000	1,657	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		10.00000	0,010	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,555.00000	7,512	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		33.00000	0,031	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,078.00000	6,033	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		66.00000	0,065	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,611.00000	4,567	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		133.00000	0,131	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,178.00000	3,133	23.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		284.00000	0,282	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,829.00000	1,784	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		656.00000	0,661	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		701.00000	0,663	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,579.00000	1,607	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		124.00000	0,109	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,975.00000	3,015	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		20.00000	0,017	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,458.00000	4,500	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	0,002	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		7.00000	0,007	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,002.00000	7,959	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		23.00000	0,022	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,518.00000	6,474	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		53.00000	0,052	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,048.00000	5,004	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		108.00000	0,106	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,603.00000	3,558	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		227.00000	0,225	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,222.00000	2,177	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		504.00000	0,506	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		999.00000	0,958	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,230.00000	1,251	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		225.00000	0,203	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,536.00000	2,576	18.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		31.00000	0,028	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,013.00000	4,054	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		8.00000	0,006	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		39.00000	0,037	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,734.00000	5,689	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		61.00000	0,060	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,756.00000	4,712	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		99.00000	0,097	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,794.00000	3,749	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		158.00000	0,156	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,853.00000	2,808	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		263.00000	0,261	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,958.00000	1,913	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		341.00000	0,340	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,536.00000	1,492	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		450.00000	0,451	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,145.00000	1,103	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		600.00000	0,604	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		795.00000	0,756	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		814.00000	0,823	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		509.00000	0,475	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		291.00000	0,290	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,786.00000	1,742	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		38.00000	0,036	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,783.00000	5,738	27.30	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	17.35	Call		60.00000	0,058	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,805.00000	4,760	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		97.00000	0,095	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,842.00000	3,797	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		154.00000	0,152	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,899.00000	2,854	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		332.00000	0,331	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,577.00000	1,533	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		437.00000	0,438	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,182.00000	1,140	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		583.00000	0,586	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		828.00000	0,788	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		789.00000	0,798	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		534.00000	0,500	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		315.00000	0,314	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,660.00000	1,616	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		56.00000	0,054	26.44	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,951.00000	4,906	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		425.00000	0,425	19.60	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,220.00000	1,177	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		256.00000	0,255	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,001.00000	1,957	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		6.00000	0,006	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,201.00000	8,158	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		29.00000	0,028	27.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,224.00000	6,180	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		79.00000	0,077	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,274.00000	4,229	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		204.00000	0,202	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,399.00000	2,354	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,814.00000	3,856	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		9.00000	0,008	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		6.00000	0,006	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,101.00000	8,058	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		32.00000	0,030	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,127.00000	6,082	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		83.00000	0,082	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,178.00000	4,134	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		215.00000	0,214	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,310.00000	2,266	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,914.00000	3,955	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		9.00000	0,007	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		6.00000	0,006	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,151.00000	8,108	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		30.00000	0,029	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,175.00000	6,131	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,864.00000	3,906	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		9.00000	0,008	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		5.00000	0,005	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,400.00000	8,357	26.95	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	19.00	Call		25.00000	0,024	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,420.00000	6,376	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,616.00000	3,658	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		11.00000	0,010	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		5.00000	0,005	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,500.00000	8,457	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		68.00000	0,066	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,563.00000	4,518	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		174.00000	0,173	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,669.00000	2,625	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,517.00000	3,559	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		12.00000	0,011	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		5.00000	0,005	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,450.00000	8,407	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		24.00000	0,023	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,469.00000	6,425	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,567.00000	3,608	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		12.00000	0,010	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		5.00000	0,004	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,550.00000	8,506	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		22.00000	0,022	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,567.00000	6,524	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		170.00000	0,169	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,715.00000	2,671	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,468.00000	3,509	21.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	0,011	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		4.00000	0,004	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,699.00000	8,656	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		20.00000	0,019	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,715.00000	6,671	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,320.00000	3,361	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		15.00000	0,013	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		4.00000	0,004	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,749.00000	8,706	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		19.00000	0,018	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,764.00000	6,720	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		4.00000	0,004	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,649.00000	8,606	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		21.00000	0,020	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,666.00000	6,622	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,369.00000	3,410	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		14.00000	0,012	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		7.00000	0,007	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,952.00000	7,909	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		232.00000	0,230	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,177.00000	2,132	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,062.00000	4,104	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		7.00000	0,006	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,418.00000	3,460	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		13.00000	0,012	21.19	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	8.20	Call		4,408.00000	4,450	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		3.00000	0,002	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,557.00000	4,600	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,359.00000	4,401	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		4.00000	0,003	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		6.00000	0,006	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,251.00000	8,208	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		28.00000	0,027	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,273.00000	6,229	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		77.00000	0,075	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,322.00000	4,277	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		199.00000	0,197	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,444.00000	2,399	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,765.00000	3,807	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		10.00000	0,009	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		7.00000	0,006	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,052.00000	8,008	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		221.00000	0,219	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,266.00000	2,221	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,963.00000	4,005	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		8.00000	0,007	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,260.00000	4,302	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	0,004	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		8.00000	0,008	27.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,803.00000	7,760	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,210.00000	4,252	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,004	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		5.00000	0,005	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,300.00000	8,257	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		27.00000	0,026	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,322.00000	6,278	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		193.00000	0,192	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,488.00000	2,444	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,715.00000	3,757	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		10.00000	0,009	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,898.00000	8,855	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		17.00000	0,016	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,912.00000	6,868	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		5.00000	0,005	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,350.00000	8,307	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		26.00000	0,025	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,371.00000	6,327	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		73.00000	0,072	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,418.00000	4,374	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		188.00000	0,187	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,533.00000	2,489	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,666.00000	3,707	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		11.00000	0,009	22.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,599.00000	8,556	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		21.00000	0,021	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,616.00000	6,573	27.42	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08570	0.08620		23.27	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		794.00000	0,008	23.27	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		174.00000	0,002	23.27	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		344.00000	0,003	27.37	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		724.00000	0,008	27.37	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,634.00000	0,016	21.48	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		14.00000	0,000	21.48	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08730	0.08780		27.38	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		1,036.00000	0,010	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		256.00000	0,003	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		594.00000	0,006	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		814.00000	0,008	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,810.00000	0,018	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		30.00000	0,000	20.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.06540	11.08820		15.13	154,915.60	14	30,773.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,612.00000	8,635	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	49.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,612.00000	6,635	49.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	53.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,712.00000	8,735	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	49.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,712.00000	6,735	49.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,362.00000	8,385	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	48.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,362.00000	6,385	48.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	42.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,362.00000	4,385	42.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,638.00000	1,615	25.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	25.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,638.00000	2,615	24.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	24.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,638.00000	3,615	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,262.00000	8,285	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	48.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,262.00000	6,285	48.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	42.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,262.00000	4,285	42.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		55.00000	0,042	17.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		317.00000	0,327	17.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		744.00000	0,720	19.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		6.00000	0,005	19.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,738.00000	1,715	25.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	25.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,738.00000	2,715	23.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	23.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,738.00000	3,715	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,162.00000	8,185	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	48.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,162.00000	6,185	48.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		78.00000	0,061	16.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		240.00000	0,246	16.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		842.00000	0,818	20.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		4.00000	0,003	20.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,838.00000	2,815	23.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	23.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,838.00000	3,815	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,512.00000	8,535	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	49.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,512.00000	6,535	49.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,762.00000	8,785	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	49.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,762.00000	6,785	49.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,812.00000	8,835	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	50.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,812.00000	6,835	50.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,662.00000	8,685	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	49.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,662.00000	6,685	49.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,562.00000	8,585	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	49.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,562.00000	6,585	49.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,412.00000	8,435	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	48.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,412.00000	6,435	48.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,312.00000	8,335	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	48.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,312.00000	6,335	48.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	42.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,312.00000	4,335	42.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		46.00000	0,034	17.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		358.00000	0,369	17.68	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		696.00000	0,671	19.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		8.00000	0,006	19.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,688.00000	1,665	25.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	25.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,688.00000	2,665	23.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	23.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,688.00000	3,665	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,212.00000	8,235	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	48.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,212.00000	6,235	48.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,112.00000	8,135	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	47.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,112.00000	6,135	47.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	42.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,112.00000	4,135	42.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,112.00000	3,135	36.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		93.00000	0,074	16.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		205.00000	0,209	16.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		891.00000	0,868	20.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		3.00000	0,003	20.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,888.00000	1,865	26.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	26.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,888.00000	2,865	22.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,888.00000	3,865	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	42.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,212.00000	4,235	42.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,212.00000	3,235	37.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		66.00000	0,051	16.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		278.00000	0,286	16.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		793.00000	0,769	20.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		5.00000	0,004	20.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,788.00000	1,765	25.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	25.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,788.00000	2,765	23.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	23.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,788.00000	3,765	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	42.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,412.00000	4,435	42.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,412.00000	3,435	38.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		32.00000	0,023	18.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		444.00000	0,458	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	14/12/2009	Foreign Exchange Future	10.50	Call		601.00000	0,575	18.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		13.00000	0,010	18.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,588.00000	1,565	24.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	24.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,588.00000	2,565	24.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	24.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,588.00000	3,565	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,512.00000	4,535	43.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		22.00000	0,016	19.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		534.00000	0,551	19.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,488.00000	1,465	24.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	24.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,488.00000	2,465	24.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	24.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,488.00000	3,465	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,662.00000	4,685	43.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,338.00000	1,316	23.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,001	23.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,338.00000	2,315	25.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	25.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,338.00000	3,315	21.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	44.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,762.00000	4,785	44.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		295.00000	0,266	16.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		57.00000	0,051	16.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,239.00000	1,216	22.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		1.00000	0,001	22.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,238.00000	2,215	26.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	26.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,238.00000	3,215	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,962.00000	4,985	44.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		3,962.00000	3,985	41.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,040.00000	1,016	21.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2.00000	0,001	21.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,038.00000	2,015	27.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	27.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,038.00000	3,015	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		5,012.00000	5,035	44.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		130.00000	0,108	15.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		142.00000	0,143	15.49	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	14/12/2009	Foreign Exchange Future	10.10	Call		990.00000	0,967	21.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2.00000	0,002	21.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		2,988.00000	2,965	22.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	22.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,912.00000	4,935	44.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,912.00000	3,935	41.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		6.00000	0,004	22.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		918.00000	0,939	22.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		188.00000	0,159	15.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		100.00000	0,094	15.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,089.00000	1,066	22.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		1.00000	0,001	22.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,088.00000	2,065	27.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	27.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,088.00000	3,065	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,812.00000	4,835	44.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	40.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,812.00000	3,835	40.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		8.00000	0,005	21.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		820.00000	0,840	21.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		257.00000	0,228	16.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		69.00000	0,063	16.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,189.00000	1,166	22.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		1.00000	0,001	22.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,188.00000	2,165	26.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	26.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,188.00000	3,165	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		27.00000	0,019	18.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		489.00000	0,504	18.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,562.00000	4,585	43.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,438.00000	1,416	24.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,001	24.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,438.00000	2,415	25.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,438.00000	3,415	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,612.00000	4,635	43.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	39.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,612.00000	3,635	39.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		16.00000	0,011	19.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		628.00000	0,646	19.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		419.00000	0,391	17.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		31.00000	0,026	17.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,388.00000	1,366	23.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,001	23.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,388.00000	2,365	25.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,388.00000	3,365	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,712.00000	4,735	43.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,712.00000	3,735	40.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		11.00000	0,007	20.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		723.00000	0,742	20.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		335.00000	0,306	16.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		47.00000	0,041	16.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,289.00000	1,266	23.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		1.00000	0,001	23.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,288.00000	2,265	25.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	25.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,288.00000	3,265	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		5.00000	0,003	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		967.00000	0,988	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		9.00000	0,006	20.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		771.00000	0,791	20.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		13.00000	0,009	20.23	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	11.75	Put		675.00000	0,694	20.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	50.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		7,012.00000	7,035	50.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,512.00000	5,535	46.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		4,012.00000	4,035	41.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		4.00000	0,003	22.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		1,016.00000	1,038	22.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		508.00000	0,481	18.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		20.00000	0,016	18.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		1,988.00000	1,965	27.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	27.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	51.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,162.00000	7,185	51.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,662.00000	5,685	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,162.00000	4,185	42.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		376.00000	0,348	17.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		38.00000	0,033	17.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,838.00000	1,815	26.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	26.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	51.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,462.00000	7,485	51.97	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	17.05	Call		0.00000	0,000	47.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,962.00000	5,985	47.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	43.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,462.00000	4,485	43.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		158.00000	0,129	15.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		120.00000	0,114	15.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,538.00000	1,515	24.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	24.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	39.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,662.00000	3,685	39.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		7.00000	0,004	21.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		869.00000	0,889	21.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		39.00000	0,028	18.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		401.00000	0,413	18.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		222.00000	0,192	15.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		84.00000	0,077	15.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		648.00000	0,623	19.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		10.00000	0,008	19.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	39.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,562.00000	3,585	39.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		3.00000	0,002	23.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,065.00000	1,087	23.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		19.00000	0,013	19.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		581.00000	0,598	19.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		110.00000	0,090	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		172.00000	0,175	15.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		463.00000	0,436	17.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		25.00000	0,021	17.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		2.00000	0,002	23.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,164.00000	1,187	23.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.97	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,512.00000	3,535	38.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		3.00000	0,002	23.51	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,115.00000	1,137	23.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		2.00000	0,001	24.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,214.00000	1,236	24.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		1.00000	0,001	25.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,363.00000	1,386	25.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		2.00000	0,001	24.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,264.00000	1,286	24.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		1.00000	0,000	27.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,613.00000	1,635	27.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		1.00000	0,001	26.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,513.00000	1,536	26.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		1.00000	0,001	25.69	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,413.00000	1,436	25.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		2.00000	0,001	24.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,314.00000	1,336	24.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	28.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,762.00000	1,785	28.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		1.00000	0,000	27.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,663.00000	1,685	27.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		1.00000	0,001	26.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,563.00000	1,586	26.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		1.00000	0,001	26.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,463.00000	1,486	26.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		1.00000	0,000	27.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,713.00000	1,735	27.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,912.00000	1,935	29.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	28.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,812.00000	1,835	28.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,862.00000	1,885	28.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		3,012.00000	3,035	35.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	30.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		2,012.00000	2,035	30.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,262.00000	2,285	31.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	30.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		2,062.00000	2,085	30.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,962.00000	1,985	29.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,912.00000	2,935	35.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,812.00000	2,835	34.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,712.00000	2,735	34.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,612.00000	2,635	33.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,512.00000	2,535	32.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,412.00000	2,435	32.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,312.00000	2,335	31.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,212.00000	2,235	31.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,112.00000	2,135	30.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,162.00000	3,185	36.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		3,062.00000	3,085	36.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,962.00000	2,985	35.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,862.00000	2,885	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	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,762.00000	2,785	34.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,662.00000	2,685	33.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	33.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,562.00000	2,585	33.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,462.00000	2,485	32.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,362.00000	2,385	32.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,162.00000	2,185	30.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,762.00000	3,785	40.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	53.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,862.00000	7,885	53.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	47.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,862.00000	5,885	47.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,862.00000	3,885	41.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,139.00000	1,116	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		1.00000	0,001	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,138.00000	2,115	26.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	26.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,138.00000	3,115	21.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,138.00000	4,115	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	53.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,912.00000	7,935	53.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	47.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,912.00000	5,935	47.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,088.00000	4,065	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	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,962.00000	7,985	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,038.00000	4,015	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		8,062.00000	8,085	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	47.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		6,062.00000	6,085	47.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		4,062.00000	4,085	41.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		941.00000	0,917	21.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		3.00000	0,002	21.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1,938.00000	1,915	26.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	26.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2,938.00000	2,915	22.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.46	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	7.15	Call		3,938.00000	3,915	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		8,012.00000	8,035	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	47.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		6,012.00000	6,035	47.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		3,988.00000	3,965	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,462.00000	8,485	53.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	49.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,462.00000	6,485	49.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		554.00000	0,528	18.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		16.00000	0,013	18.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,538.00000	2,515	24.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	24.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,538.00000	3,515	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.25820	11.28100		16.68	4,446,989.00	395	5,225.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,369.00000	8,392	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,370.00000	6,393	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		12.00000	0,011	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,381.00000	4,403	28.55	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	15/03/2010	Foreign Exchange Future	13.65	Call		55.00000	0,052	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,424.00000	2,444	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		285.00000	0,271	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		654.00000	0,663	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		777.00000	0,755	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		146.00000	0,147	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,651.00000	1,628	17.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		20.00000	0,020	17.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,635.00000	2,612	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,632.00000	3,609	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,619.00000	8,642	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	29.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,620.00000	6,643	29.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,719.00000	8,742	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	29.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,720.00000	6,743	29.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,469.00000	8,492	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	28.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,470.00000	6,493	28.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		123.00000	0,117	21.54	0.00	0	13,636.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,442.00000	1,459	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,269.00000	8,292	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,270.00000	6,293	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		13.00000	0,012	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,282.00000	4,304	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		60.00000	0,057	24.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,329.00000	2,349	24.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		314.00000	0,299	17.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		583.00000	0,591	17.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		850.00000	0,828	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		119.00000	0,120	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,747.00000	1,724	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		16.00000	0,016	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,734.00000	2,711	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,003	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,732.00000	3,709	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,119.00000	8,142	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	28.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,120.00000	6,143	28.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		16.00000	0,014	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,135.00000	4,156	28.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		68.00000	0,064	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,187.00000	2,206	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		363.00000	0,346	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		482.00000	0,488	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		967.00000	0,944	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		86.00000	0,086	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,893.00000	1,870	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		12.00000	0,012	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,884.00000	2,861	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,882.00000	3,859	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,169.00000	8,192	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,170.00000	6,193	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		15.00000	0,014	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,184.00000	4,206	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		65.00000	0,062	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,234.00000	2,254	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		346.00000	0,330	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		515.00000	0,522	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		927.00000	0,904	15.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		96.00000	0,096	15.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,844.00000	1,821	18.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		13.00000	0,013	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,834.00000	2,811	22.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,832.00000	3,809	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,519.00000	8,542	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,520.00000	6,543	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,769.00000	8,792	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	29.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,770.00000	6,793	29.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,819.00000	8,842	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,820.00000	6,843	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,669.00000	8,692	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	29.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,670.00000	6,693	29.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,569.00000	8,592	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,570.00000	6,593	28.95	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	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,419.00000	8,442	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,420.00000	6,443	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,319.00000	8,342	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,320.00000	6,343	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		12.00000	0,011	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,331.00000	4,353	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		58.00000	0,055	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,377.00000	2,397	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		299.00000	0,285	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		618.00000	0,627	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		813.00000	0,791	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		132.00000	0,133	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,699.00000	1,676	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		18.00000	0,018	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,685.00000	2,662	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,682.00000	3,659	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,219.00000	8,242	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	28.39	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	17.50	Put		6,220.00000	6,243	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,069.00000	8,092	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,070.00000	6,093	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		17.00000	0,015	28.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,086.00000	4,107	28.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		33.00000	0,031	26.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,102.00000	3,123	26.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		71.00000	0,067	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,140.00000	2,159	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		151.00000	0,144	20.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,220.00000	1,236	20.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		381.00000	0,364	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		450.00000	0,456	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,007.00000	0,985	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		76.00000	0,077	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,942.00000	1,919	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		11.00000	0,011	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,934.00000	2,911	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,932.00000	3,909	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,001	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		14.00000	0,013	28.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,233.00000	4,255	28.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		29.00000	0,028	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,248.00000	3,270	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		62.00000	0,059	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,281.00000	2,301	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		134.00000	0,127	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,353.00000	1,369	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		330.00000	0,314	17.58	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		549.00000	0,556	17.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		888.00000	0,866	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		107.00000	0,108	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,796.00000	1,773	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		15.00000	0,015	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,784.00000	2,761	21.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	21.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,782.00000	3,759	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		11.00000	0,010	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,430.00000	4,452	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		26.00000	0,024	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,445.00000	3,466	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		53.00000	0,050	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,472.00000	2,492	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		114.00000	0,108	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,533.00000	1,550	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		272.00000	0,259	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	15/03/2010	Foreign Exchange Future	11.70	Put		691.00000	0,701	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		742.00000	0,720	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		161.00000	0,162	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,603.00000	1,580	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		22.00000	0,022	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,585.00000	2,562	20.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,004	20.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,582.00000	3,559	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		10.00000	0,009	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,479.00000	4,501	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		25.00000	0,024	27.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,494.00000	3,516	27.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		51.00000	0,048	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,520.00000	2,540	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		109.00000	0,104	22.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,578.00000	1,596	22.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		260.00000	0,247	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		729.00000	0,739	18.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		708.00000	0,686	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		177.00000	0,178	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,555.00000	1,532	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		24.00000	0,024	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,535.00000	2,512	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,004	20.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,532.00000	3,509	25.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	25.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		8.00000	0,007	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,677.00000	4,699	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		22.00000	0,021	27.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,691.00000	3,713	27.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		44.00000	0,042	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,713.00000	2,734	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		94.00000	0,090	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,763.00000	1,782	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		216.00000	0,204	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		885.00000	0,896	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		582.00000	0,560	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		251.00000	0,252	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,367.00000	1,343	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		36.00000	0,035	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,337.00000	2,314	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,006	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,332.00000	3,310	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,002	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		7.00000	0,007	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,726.00000	4,749	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		21.00000	0,020	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,740.00000	3,762	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		42.00000	0,040	25.68	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,761.00000	2,782	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		91.00000	0,086	22.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,810.00000	1,828	22.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		206.00000	0,195	19.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		925.00000	0,937	19.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		553.00000	0,531	16.46	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		272.00000	0,273	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,320.00000	1,296	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		39.00000	0,038	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,287.00000	2,264	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		6.00000	0,006	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,283.00000	3,260	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,002	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		9.00000	0,008	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,578.00000	4,600	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		23.00000	0,022	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,592.00000	3,614	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		47.00000	0,045	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,616.00000	2,637	25.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		101.00000	0,096	22.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,670.00000	1,688	22.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		236.00000	0,224	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		805.00000	0,816	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		643.00000	0,621	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		212.00000	0,213	16.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,460.00000	1,437	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		29.00000	0,029	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,436.00000	2,413	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,005	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,432.00000	3,409	24.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	24.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		10.00000	0,009	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,529.00000	4,551	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		24.00000	0,023	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,543.00000	3,565	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		49.00000	0,047	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,568.00000	2,589	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		105.00000	0,100	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,624.00000	1,642	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		248.00000	0,235	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		767.00000	0,777	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		675.00000	0,653	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		194.00000	0,195	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,508.00000	1,484	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		27.00000	0,026	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,486.00000	2,463	20.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,005	20.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,482.00000	3,459	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		8.00000	0,008	28.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,627.00000	4,650	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		22.00000	0,021	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,641.00000	3,663	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		45.00000	0,043	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,664.00000	2,685	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		98.00000	0,093	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,717.00000	1,735	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		226.00000	0,214	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		845.00000	0,856	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		612.00000	0,590	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		231.00000	0,232	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,413.00000	1,390	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		32.00000	0,032	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,387.00000	2,363	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,005	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,382.00000	3,359	24.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	24.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		6.00000	0,006	28.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,875.00000	4,898	28.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		19.00000	0,018	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,888.00000	3,910	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		38.00000	0,036	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,907.00000	2,928	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		82.00000	0,078	23.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,951.00000	1,970	23.52	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	12.15	Call		180.00000	0,171	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,049.00000	1,063	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		472.00000	0,450	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		341.00000	0,342	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,183.00000	1,158	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		52.00000	0,050	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,139.00000	2,116	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,008	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,133.00000	3,110	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		7.00000	0,006	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,776.00000	4,798	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		20.00000	0,020	28.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,789.00000	3,812	28.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		41.00000	0,039	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,810.00000	2,831	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		88.00000	0,083	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,857.00000	1,875	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		197.00000	0,187	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		966.00000	0,979	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		525.00000	0,503	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		294.00000	0,295	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,274.00000	1,250	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		43.00000	0,042	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,238.00000	2,215	19.44	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	9.05	Put		7.00000	0,007	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,233.00000	3,210	23.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	23.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		7.00000	0,006	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,826.00000	4,848	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		20.00000	0,019	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,839.00000	3,861	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		39.00000	0,037	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,858.00000	2,879	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		85.00000	0,081	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,904.00000	1,923	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		498.00000	0,476	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		317.00000	0,318	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,228.00000	1,204	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		47.00000	0,046	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,188.00000	2,165	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		7.00000	0,007	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,183.00000	3,160	23.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	23.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		6.00000	0,005	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,925.00000	4,947	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		19.00000	0,018	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,938.00000	3,960	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		36.00000	0,034	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,955.00000	2,976	26.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		79.00000	0,075	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,998.00000	2,017	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		172.00000	0,163	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,091.00000	1,105	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		447.00000	0,426	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		366.00000	0,368	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,137.00000	1,113	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		56.00000	0,055	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,089.00000	2,066	18.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		8.00000	0,008	18.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,083.00000	3,060	23.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		5.00000	0,005	28.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,974.00000	4,997	28.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		18.00000	0,017	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,987.00000	4,009	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		35.00000	0,033	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,004.00000	3,025	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		76.00000	0,073	23.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,045.00000	2,065	23.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		165.00000	0,156	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,134.00000	1,148	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		423.00000	0,402	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		392.00000	0,394	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,093.00000	1,068	15.80	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	10.25	Put		62.00000	0,060	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,040.00000	2,017	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		9.00000	0,009	18.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,033.00000	3,010	22.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	22.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		188.00000	0,178	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,007.00000	1,020	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	31.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,869.00000	7,892	31.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		2.00000	0,001	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,871.00000	5,893	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,131.00000	4,109	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,001	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,019.00000	8,042	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,020.00000	6,043	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		18.00000	0,016	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,037.00000	4,058	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		74.00000	0,070	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,093.00000	2,112	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		400.00000	0,382	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		419.00000	0,424	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,048.00000	1,026	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		67.00000	0,068	15.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,991.00000	1,968	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		10.00000	0,010	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,983.00000	2,960	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,002	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,982.00000	3,959	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,001	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,969.00000	7,992	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,970.00000	5,993	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,032.00000	4,009	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,001	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,819.00000	7,842	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		2.00000	0,002	28.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,821.00000	5,844	28.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,181.00000	4,158	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	31.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,919.00000	7,942	31.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		2.00000	0,001	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,921.00000	5,943	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,081.00000	4,059	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,001	27.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.44380	11.46770		17.54	1,373,256.00	120	2,156.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		385.00000	0,382	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,017.00000	1,038	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		437.00000	0,433	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		869.00000	0,889	18.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		410.00000	0,407	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		942.00000	0,963	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		4.00000	0,009	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,836.00000	7,865	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		32.00000	0,034	29.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,864.00000	5,890	29.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		76.00000	0,077	26.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,908.00000	3,933	26.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		195.00000	0,195	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,027.00000	2,051	22.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		655.00000	0,647	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		487.00000	0,503	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,290.00000	1,273	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		122.00000	0,129	16.12	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,191.00000	2,170	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		23.00000	0,026	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,177.00000	3,153	20.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		9.00000	0,009	20.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,170.00000	4,146	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		3.00000	0,007	30.00	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	19.60	Put		8,135.00000	8,163	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		27.00000	0,029	30.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,159.00000	6,185	30.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		67.00000	0,068	27.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,199.00000	4,224	27.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		167.00000	0,168	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,299.00000	2,324	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		531.00000	0,526	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		663.00000	0,682	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,063.00000	1,048	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		195.00000	0,204	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,904.00000	1,884	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		36.00000	0,040	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,880.00000	2,856	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		12.00000	0,012	19.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,872.00000	3,848	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		3.00000	0,007	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,235.00000	8,263	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		24.00000	0,027	30.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,256.00000	6,283	30.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		64.00000	0,065	27.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,296.00000	4,321	27.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		158.00000	0,159	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,390.00000	2,415	23.36	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	11.70	Call		497.00000	0,493	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		729.00000	0,749	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		995.00000	0,981	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		227.00000	0,237	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,812.00000	1,792	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		44.00000	0,048	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,781.00000	2,758	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		13.00000	0,014	19.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,772.00000	3,748	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		4.00000	0,004	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		4.00000	0,009	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,886.00000	7,915	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		32.00000	0,033	29.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,914.00000	5,939	29.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		75.00000	0,076	26.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,957.00000	3,982	26.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		190.00000	0,191	22.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,072.00000	2,097	22.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		632.00000	0,624	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		514.00000	0,530	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,249.00000	1,233	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		131.00000	0,139	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,142.00000	2,121	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		24.00000	0,027	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,127.00000	3,103	20.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		9.00000	0,009	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,120.00000	4,096	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		4.00000	0,008	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,936.00000	7,964	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		31.00000	0,033	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,963.00000	5,989	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		73.00000	0,075	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,005.00000	4,031	26.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		185.00000	0,186	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,117.00000	2,142	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		609.00000	0,602	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		541.00000	0,558	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,210.00000	1,193	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		142.00000	0,149	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,094.00000	2,073	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		26.00000	0,029	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,078.00000	3,054	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		10.00000	0,010	20.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,071.00000	4,047	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		3.00000	0,008	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,085.00000	8,114	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		28.00000	0,030	30.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,110.00000	6,136	30.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		68.00000	0,070	27.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,150.00000	4,176	27.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		171.00000	0,172	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,253.00000	2,278	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		549.00000	0,543	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		631.00000	0,649	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,098.00000	1,082	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		180.00000	0,188	16.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,951.00000	1,931	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		33.00000	0,037	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,929.00000	2,906	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		11.00000	0,012	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,921.00000	3,898	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		3.00000	0,004	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		3.00000	0,008	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,985.00000	8,014	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		31.00000	0,032	30.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,013.00000	6,038	30.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		72.00000	0,073	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,054.00000	4,079	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		181.00000	0,182	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,163.00000	2,188	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		587.00000	0,581	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		569.00000	0,587	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,170.00000	1,154	16.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		152.00000	0,160	16.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,045.00000	2,024	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		27.00000	0,030	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,028.00000	3,004	20.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		10.00000	0,010	20.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,021.00000	3,997	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	23.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		3.00000	0,008	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,035.00000	8,064	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		29.00000	0,031	30.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,061.00000	6,087	30.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		70.00000	0,072	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,102.00000	4,128	27.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		176.00000	0,177	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,208.00000	2,233	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		568.00000	0,562	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		600.00000	0,618	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,134.00000	1,118	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		166.00000	0,174	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,998.00000	1,977	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		30.00000	0,033	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,979.00000	2,955	20.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		11.00000	0,011	20.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,971.00000	3,947	23.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,003	23.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		2.00000	0,006	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,384.00000	8,412	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		21.00000	0,024	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,403.00000	6,430	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		59.00000	0,061	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,441.00000	4,467	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		146.00000	0,147	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,528.00000	2,553	23.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		451.00000	0,447	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		833.00000	0,853	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		900.00000	0,887	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		282.00000	0,293	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,676.00000	1,657	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		58.00000	0,063	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,633.00000	2,610	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		15.00000	0,016	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,623.00000	3,599	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		5.00000	0,005	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		3.00000	0,006	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,335.00000	8,362	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		22.00000	0,025	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,354.00000	6,381	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		61.00000	0,062	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,393.00000	4,418	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		150.00000	0,151	23.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,482.00000	2,507	23.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		466.00000	0,462	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		798.00000	0,818	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		931.00000	0,918	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		263.00000	0,274	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,721.00000	1,702	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		53.00000	0,058	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,682.00000	2,659	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		14.00000	0,015	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,673.00000	3,649	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,005	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		2.00000	0,006	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,434.00000	8,462	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		20.00000	0,024	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,452.00000	6,480	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		58.00000	0,060	27.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,490.00000	4,516	27.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		142.00000	0,144	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,574.00000	2,600	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		869.00000	0,857	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		301.00000	0,313	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,631.00000	1,613	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		63.00000	0,069	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,584.00000	2,561	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		16.00000	0,017	18.59	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	7.90	Call		3,573.00000	3,550	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		5.00000	0,006	22.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		2.00000	0,006	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,484.00000	8,512	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		19.00000	0,023	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,501.00000	6,529	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		57.00000	0,058	27.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,539.00000	4,564	27.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		139.00000	0,140	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,621.00000	2,646	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		423.00000	0,420	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		905.00000	0,926	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		840.00000	0,828	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		322.00000	0,334	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,587.00000	1,568	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		69.00000	0,074	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,534.00000	2,512	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		16.00000	0,018	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,524.00000	3,500	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,006	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		3.00000	0,007	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,285.00000	8,313	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		23.00000	0,026	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,305.00000	6,332	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		62.00000	0,064	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	15.75	Put		4,344.00000	4,370	27.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		154.00000	0,155	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,436.00000	2,461	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		481.00000	0,477	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		763.00000	0,783	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		963.00000	0,949	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		245.00000	0,255	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,766.00000	1,747	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		48.00000	0,053	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,732.00000	2,708	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		14.00000	0,014	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,722.00000	3,699	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		4.00000	0,005	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		2.00000	0,006	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,534.00000	8,562	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		18.00000	0,022	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,550.00000	6,578	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		55.00000	0,057	27.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,587.00000	4,613	27.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		135.00000	0,137	24.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,667.00000	2,693	24.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		811.00000	0,800	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		343.00000	0,356	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,543.00000	1,525	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		75.00000	0,081	16.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,485.00000	2,463	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		17.00000	0,019	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,474.00000	3,450	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		6.00000	0,006	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		2.00000	0,005	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,684.00000	8,711	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		15.00000	0,020	30.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,697.00000	6,726	30.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		52.00000	0,053	28.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,734.00000	4,759	28.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		126.00000	0,127	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,808.00000	2,833	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		373.00000	0,370	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,055.00000	1,076	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		730.00000	0,720	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		412.00000	0,426	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,414.00000	1,397	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		96.00000	0,103	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,338.00000	2,316	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		20.00000	0,022	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,325.00000	3,301	21.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		7.00000	0,007	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.80650	11.83150		18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		78.00000	0,075	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,447.00000	8,469	30.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		127.00000	0,123	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,496.00000	6,517	28.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		203.00000	0,197	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,572.00000	4,591	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		362.00000	0,351	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,731.00000	2,745	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		748.00000	0,728	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,117.00000	1,122	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,152.00000	1,127	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		521.00000	0,521	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,818.00000	1,790	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		187.00000	0,184	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,686.00000	2,660	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		55.00000	0,054	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,654.00000	3,628	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		23.00000	0,022	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		796.00000	0,775	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,015.00000	1,019	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		77.00000	0,074	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,496.00000	8,518	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		125.00000	0,121	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,544.00000	6,565	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		201.00000	0,195	25.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,620.00000	4,639	25.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		356.00000	0,346	22.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,775.00000	2,790	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		733.00000	0,713	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,152.00000	1,157	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,126.00000	1,102	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		545.00000	0,546	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,779.00000	1,750	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		198.00000	0,194	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,639.00000	2,614	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		58.00000	0,058	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,604.00000	3,579	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		23.00000	0,023	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		59.00000	0,057	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,178.00000	9,201	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		107.00000	0,104	29.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,226.00000	7,248	29.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		168.00000	0,163	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,287.00000	5,307	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		286.00000	0,278	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,405.00000	3,422	23.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		557.00000	0,542	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,676.00000	1,686	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		830.00000	0,809	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		949.00000	0,953	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,287.00000	1,261	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		406.00000	0,405	16.47	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	13/12/2010	Foreign Exchange Future	9.95	Call		2,020.00000	1,992	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		139.00000	0,136	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,920.00000	2,895	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	0,039	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		62.00000	0,059	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,081.00000	9,103	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		109.00000	0,106	29.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,128.00000	7,150	29.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		172.00000	0,167	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,191.00000	5,211	26.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		295.00000	0,286	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,314.00000	3,330	23.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		579.00000	0,563	20.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,598.00000	1,607	20.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		866.00000	0,844	18.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		885.00000	0,888	18.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,345.00000	1,319	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		364.00000	0,363	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,104.00000	2,076	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		123.00000	0,120	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,014.00000	2,990	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		33.00000	0,034	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		85.00000	0,081	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,254.00000	8,275	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		133.00000	0,129	28.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,302.00000	6,323	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		215.00000	0,208	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,384.00000	4,402	25.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		387.00000	0,376	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,556.00000	2,570	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		813.00000	0,792	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		982.00000	0,986	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,259.00000	1,233	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		428.00000	0,427	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,979.00000	1,951	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		148.00000	0,145	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,872.00000	2,847	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		41.00000	0,041	16.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,851.00000	3,825	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,019	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		81.00000	0,078	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,350.00000	8,372	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		130.00000	0,126	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,399.00000	6,420	28.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		209.00000	0,203	25.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,478.00000	4,497	25.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		374.00000	0,363	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,643.00000	2,657	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		779.00000	0,759	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,048.00000	1,053	18.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,204.00000	1,179	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		473.00000	0,473	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,898.00000	1,869	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		167.00000	0,163	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,779.00000	2,753	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		48.00000	0,047	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,752.00000	3,727	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,021	19.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		73.00000	0,070	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,642.00000	8,664	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		121.00000	0,117	28.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,690.00000	6,711	28.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		193.00000	0,187	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,762.00000	4,781	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		339.00000	0,329	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,908.00000	2,923	22.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		690.00000	0,671	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,259.00000	1,265	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,054.00000	1,030	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		623.00000	0,624	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,664.00000	1,635	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		233.00000	0,229	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,502.00000	2,476	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		71.00000	0,070	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,457.00000	3,431	18.29	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		26.00000	0,025	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		69.00000	0,066	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,788.00000	8,810	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		117.00000	0,113	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,836.00000	6,857	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		186.00000	0,180	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,905.00000	4,924	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		323.00000	0,314	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,042.00000	3,058	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		650.00000	0,632	19.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,369.00000	1,376	19.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		987.00000	0,963	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		706.00000	0,707	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,553.00000	1,524	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		272.00000	0,268	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,367.00000	2,340	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		86.00000	0,084	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,309.00000	3,283	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		28.00000	0,027	17.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		89.00000	0,086	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,108.00000	8,130	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		138.00000	0,134	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,157.00000	6,178	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		224.00000	0,217	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,243.00000	4,261	25.26	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	13.85	Call		408.00000	0,396	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,427.00000	2,440	21.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,999.00000	3,974	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	0,018	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		88.00000	0,084	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,157.00000	8,178	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		136.00000	0,132	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,205.00000	6,226	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		221.00000	0,214	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,290.00000	4,308	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		401.00000	0,389	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,470.00000	2,483	22.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		848.00000	0,826	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		917.00000	0,920	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,316.00000	1,290	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		385.00000	0,384	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,062.00000	2,034	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		131.00000	0,128	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,967.00000	2,942	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		36.00000	0,036	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,950.00000	3,924	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		19.00000	0,018	20.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		86.00000	0,082	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,205.00000	8,226	30.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		135.00000	0,130	28.14	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	17.95	Put		6,254.00000	6,274	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		218.00000	0,211	25.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,337.00000	4,355	25.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		394.00000	0,383	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,513.00000	2,527	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,901.00000	3,875	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		20.00000	0,019	19.86	0.00	0	0.00
AL13	On	04/02/2010	Index Future			254.20000	254.07300			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			324.91600	323.74500			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			301.68500	300.42000			0.00	0	592.00
ALBI	On	06/05/2010	Index Future			307.21200	305.92700			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			312.49800	311.23300			0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future			6.80510	6.77240		15.58	0.00	0	12,035.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	63.99	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		8,078.00000	8,045	63.99	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	50.82	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		4,078.00000	4,045	50.82	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	44.29	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		2,078.00000	2,045	44.29	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		923.00000	0,955	30.99	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,000	30.99	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		1,922.00000	1,955	37.82	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	37.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		3,922.00000	3,955	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		8,028.00000	7,995	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	59.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		6,028.00000	5,995	59.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	50.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		4,028.00000	3,995	50.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	44.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		2,028.00000	1,995	44.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		973.00000	1,005	31.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,000	31.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		1,972.00000	2,005	38.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	38.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		2,972.00000	3,005	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		3,972.00000	4,005	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		8,128.00000	8,095	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	59.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		6,128.00000	6,095	59.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	51.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		4,128.00000	4,095	51.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	44.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		2,128.00000	2,095	44.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		1,872.00000	1,905	37.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	37.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		2,872.00000	2,905	24.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		3,872.00000	3,905	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	63.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,978.00000	7,945	63.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	58.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,978.00000	5,945	58.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	50.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,978.00000	3,945	50.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	43.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,978.00000	1,945	43.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,023.00000	1,055	32.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		1.00000	0,000	32.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,022.00000	2,055	37.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	37.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,022.00000	3,055	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,022.00000	4,055	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	63.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,928.00000	7,895	63.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	58.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,928.00000	5,895	58.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	50.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,928.00000	3,895	50.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	42.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,928.00000	1,895	42.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,073.00000	1,105	32.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		1.00000	0,000	32.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,072.00000	2,105	36.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	36.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,072.00000	3,105	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,072.00000	4,105	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	63.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,628.00000	7,595	63.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	57.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,628.00000	5,595	57.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	49.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,628.00000	3,595	49.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		0.00000	0,000	38.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,628.00000	1,595	38.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,372.00000	1,405	34.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	34.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,372.00000	2,405	32.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	32.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,372.00000	3,405	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,372.00000	4,405	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	63.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,878.00000	7,845	63.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	58.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,878.00000	5,845	58.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	50.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,878.00000	3,845	50.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	41.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,878.00000	1,845	41.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,123.00000	1,155	32.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		1.00000	0,000	32.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,122.00000	2,155	35.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	35.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,122.00000	3,155	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,122.00000	4,155	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	63.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,828.00000	7,795	63.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	49.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,828.00000	3,795	49.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	41.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,828.00000	1,795	41.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,172.00000	1,205	33.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	33.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,172.00000	2,205	35.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	35.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,172.00000	4,205	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	63.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,778.00000	7,745	63.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	49.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,778.00000	3,745	49.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,778.00000	1,745	40.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,222.00000	1,255	33.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	33.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,222.00000	2,255	34.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	34.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,222.00000	4,255	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	63.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,728.00000	7,695	63.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	57.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,728.00000	5,695	57.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	49.64	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,728.00000	3,695	49.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	39.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,728.00000	1,695	39.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,272.00000	1,305	33.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,272.00000	2,305	33.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,272.00000	3,305	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,272.00000	4,305	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	63.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,678.00000	7,645	63.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	57.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,678.00000	5,645	57.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	49.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,678.00000	3,645	49.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	39.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,678.00000	1,645	39.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,322.00000	1,355	34.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	34.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,322.00000	2,355	32.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	32.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,322.00000	3,355	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,322.00000	4,355	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	62.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,578.00000	7,545	62.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	57.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,578.00000	5,545	57.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	49.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,578.00000	3,545	49.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,422.00000	2,455	31.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	31.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,422.00000	3,455	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		823.00000	0,856	29.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		1.00000	0,001	29.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		724.00000	0,756	27.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		2.00000	0,001	27.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		625.00000	0,657	26.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		3.00000	0,002	26.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		774.00000	0,806	28.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		2.00000	0,001	28.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		873.00000	0,906	30.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		1.00000	0,001	30.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		576.00000	0,607	25.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		4.00000	0,002	25.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		674.00000	0,706	26.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		2.00000	0,001	26.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	58.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,778.00000	5,745	58.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	51.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,278.00000	4,245	51.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	46.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,778.00000	2,745	46.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		1.00000	0,000	33.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,279.00000	1,245	33.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,722.00000	1,755	36.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	36.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,222.00000	3,255	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,722.00000	4,755	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,222.00000	6,255	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	58.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,828.00000	5,795	58.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	51.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,328.00000	4,295	51.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	46.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,828.00000	2,795	46.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		0.00000	0,000	34.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,328.00000	1,295	34.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.10	Call		1,672.00000	1,705	36.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.10	Put		0.00000	0,000	36.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.60	Call		3,172.00000	3,205	23.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.60	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.10	Call		4,672.00000	4,705	23.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.10	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.60	Call		6,172.00000	6,205	23.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.60	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.85	Call		0.00000	0,000	59.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.85	Put		6,078.00000	6,045	59.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.35	Call		0.00000	0,000	52.95	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.35	Put		4,578.00000	4,545	52.95	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.85	Call		0.00000	0,000	47.53	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.85	Put		3,078.00000	3,045	47.53	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.35	Call		0.00000	0,000	37.70	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.35	Put		1,578.00000	1,545	37.70	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.35	Call		1,422.00000	1,455	34.66	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.35	Put		0.00000	0,000	34.66	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.85	Call		2,922.00000	2,955	24.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.85	Put		0.00000	0,000	24.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.35	Call		4,422.00000	4,455	23.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.35	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.85	Call		5,922.00000	5,955	23.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.85	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.25	Call		527.00000	0,558	24.50	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	14/12/2009	Foreign Exchange Future	6.25	Put		5.00000	0,003	24.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		7.00000	0,007	22.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		485.00000	0,452	22.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		11.00000	0,011	20.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		389.00000	0,356	20.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		19.00000	0,019	19.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		297.00000	0,264	19.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		31.00000	0,034	17.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		209.00000	0,179	17.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		53.00000	0,060	16.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		131.00000	0,105	16.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		90.00000	0,111	16.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		68.00000	0,056	16.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		244.00000	0,272	19.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		22.00000	0,017	19.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		335.00000	0,365	21.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		13.00000	0,010	21.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		430.00000	0,460	22.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		8.00000	0,005	22.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		478.00000	0,509	23.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		6.00000	0,004	23.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		382.00000	0,412	22.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		10.00000	0,007	22.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		6.00000	0,005	22.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		534.00000	0,500	22.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		9.00000	0,009	21.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		437.00000	0,404	21.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		14.00000	0,015	19.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		342.00000	0,310	19.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		24.00000	0,026	18.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		252.00000	0,221	18.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		41.00000	0,045	17.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		169.00000	0,140	17.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		70.00000	0,079	15.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		98.00000	0,074	15.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		124.00000	0,147	17.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		52.00000	0,042	17.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		202.00000	0,228	18.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		30.00000	0,023	18.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		289.00000	0,318	20.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		17.00000	0,013	20.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		161.00000	0,186	18.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		39.00000	0,031	18.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,278.00000	8,245	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	59.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,278.00000	6,245	59.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		0.00000	0,000	44.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,278.00000	2,245	44.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,722.00000	2,755	27.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,722.00000	3,755	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,228.00000	8,195	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	59.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,228.00000	6,195	59.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	51.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,228.00000	4,195	51.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	44.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,228.00000	2,195	44.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,772.00000	1,805	36.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	36.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,772.00000	2,805	26.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,772.00000	3,805	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,328.00000	8,295	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	59.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,328.00000	6,295	59.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	45.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,328.00000	2,295	45.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,672.00000	2,705	27.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,672.00000	3,705	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,178.00000	8,145	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	59.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,178.00000	6,145	59.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	51.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,178.00000	4,145	51.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	44.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,178.00000	2,145	44.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,822.00000	1,855	37.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	37.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,822.00000	2,855	25.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	25.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,822.00000	3,855	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,428.00000	8,395	63.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	60.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,428.00000	6,395	60.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	52.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,428.00000	4,395	52.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	45.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,428.00000	2,395	45.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,572.00000	1,605	35.61	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	35.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,572.00000	2,605	29.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,572.00000	3,605	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.86070	6.82770		16.17	0.00	0	8,583.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	43.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,972.00000	7,939	43.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	37.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,972.00000	5,939	37.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	31.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,973.00000	3,940	31.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		9.00000	0,010	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,981.00000	1,949	24.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,041.00000	1,073	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		13.00000	0,012	18.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,029.00000	2,062	26.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	26.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,028.00000	3,061	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,028.00000	4,061	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,072.00000	8,039	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,072.00000	6,039	37.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,001	31.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,073.00000	4,040	31.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		8.00000	0,009	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,080.00000	2,048	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		947.00000	0,977	18.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		19.00000	0,016	18.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,930.00000	1,963	25.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,928.00000	2,961	29.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,928.00000	3,961	21.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	21.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,122.00000	8,089	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,122.00000	6,089	37.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,001	31.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,123.00000	4,090	31.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		8.00000	0,008	24.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,130.00000	2,097	24.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		900.00000	0,930	18.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		22.00000	0,019	18.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,880.00000	1,913	25.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,878.00000	2,911	28.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,878.00000	3,911	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,022.00000	7,989	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	37.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,022.00000	5,989	37.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	31.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,023.00000	3,990	31.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		9.00000	0,009	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,031.00000	1,998	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		994.00000	1,024	18.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		16.00000	0,013	18.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,980.00000	2,012	26.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		2.00000	0,001	26.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,978.00000	3,011	29.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,978.00000	4,011	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	43.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,922.00000	7,889	43.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	37.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,922.00000	5,889	37.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	30.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,923.00000	3,890	30.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		10.00000	0,010	23.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,932.00000	1,899	23.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,090.00000	1,122	19.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		12.00000	0,011	19.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,079.00000	2,112	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,078.00000	3,111	28.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,078.00000	4,111	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,622.00000	7,589	42.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,622.00000	5,589	36.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,002	29.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,624.00000	3,591	29.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		15.00000	0,016	22.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,637.00000	1,605	22.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,384.00000	1,417	21.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,378.00000	2,411	27.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,378.00000	3,411	25.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,378.00000	4,411	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,822.00000	7,789	43.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,822.00000	5,789	36.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	30.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,823.00000	3,790	30.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		11.00000	0,012	23.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,833.00000	1,801	23.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,187.00000	1,220	20.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		9.00000	0,009	20.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,179.00000	2,211	26.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	26.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,178.00000	3,211	27.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,178.00000	4,211	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	43.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,872.00000	7,839	43.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,872.00000	5,839	36.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	30.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,873.00000	3,840	30.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		10.00000	0,011	23.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,882.00000	1,850	23.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,139.00000	1,171	19.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		11.00000	0,010	19.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,129.00000	2,162	26.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,128.00000	3,161	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,128.00000	4,161	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,772.00000	7,739	43.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,772.00000	5,739	36.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,002	30.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,773.00000	3,741	30.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		12.00000	0,013	23.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,784.00000	1,752	23.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,236.00000	1,269	20.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		8.00000	0,008	20.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,228.00000	2,261	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,228.00000	3,261	27.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,228.00000	4,261	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,722.00000	7,689	42.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	36.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,722.00000	5,689	36.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	30.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,724.00000	3,691	30.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		13.00000	0,014	23.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,735.00000	1,703	23.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,286.00000	1,318	20.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		8.00000	0,007	20.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,278.00000	2,311	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,278.00000	3,311	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,278.00000	4,311	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,672.00000	7,639	42.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,672.00000	5,639	36.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,002	30.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,674.00000	3,641	30.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		14.00000	0,015	22.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,686.00000	1,654	22.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,335.00000	1,367	21.19	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	15/03/2010	Foreign Exchange Future	5.50	Put		7.00000	0,006	21.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,328.00000	2,361	27.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,328.00000	3,361	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,328.00000	4,361	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,572.00000	7,539	42.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,572.00000	5,539	36.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,002	29.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,574.00000	3,541	29.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		16.00000	0,017	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,588.00000	1,556	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,433.00000	1,466	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		5.00000	0,005	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,428.00000	2,461	27.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,428.00000	3,461	25.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	25.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,428.00000	4,461	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		764.00000	0,793	17.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		36.00000	0,032	17.91	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	6.00	Call		854.00000	0,884	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		26.00000	0,023	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		809.00000	0,838	18.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		31.00000	0,027	18.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		188.00000	0,200	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		310.00000	0,289	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		225.00000	0,240	16.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		247.00000	0,229	16.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		275.00000	0,296	16.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		197.00000	0,185	16.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		402.00000	0,426	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		124.00000	0,115	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		474.00000	0,500	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		96.00000	0,089	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		552.00000	0,579	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		74.00000	0,068	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		634.00000	0,662	17.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		56.00000	0,051	17.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		720.00000	0,748	17.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		42.00000	0,037	17.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		676.00000	0,705	17.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		48.00000	0,044	17.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		142.00000	0,152	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		414.00000	0,391	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		171.00000	0,183	16.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		343.00000	0,322	16.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		206.00000	0,220	16.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		278.00000	0,259	16.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		247.00000	0,267	16.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		219.00000	0,206	16.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		304.00000	0,326	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		176.00000	0,165	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		368.00000	0,391	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		140.00000	0,130	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		438.00000	0,462	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		110.00000	0,101	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		513.00000	0,539	17.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		85.00000	0,078	17.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		592.00000	0,620	17.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		64.00000	0,059	17.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		335.00000	0,358	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		157.00000	0,147	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,272.00000	8,239	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,272.00000	6,239	38.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,001	32.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,273.00000	4,240	32.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		6.00000	0,007	25.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,278.00000	2,246	25.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,731.00000	1,763	24.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		3.00000	0,002	24.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,728.00000	2,761	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,728.00000	3,761	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,222.00000	8,189	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,222.00000	6,189	38.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,223.00000	4,190	31.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		7.00000	0,007	25.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,229.00000	2,196	25.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		156.00000	0,167	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		378.00000	0,356	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,780.00000	1,813	24.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		2.00000	0,002	24.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,778.00000	2,811	28.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,778.00000	3,811	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,172.00000	8,139	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.88	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	15/03/2010	Foreign Exchange Future	13.00	Put		6,172.00000	6,139	37.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,001	31.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,173.00000	4,140	31.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		7.00000	0,008	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,179.00000	2,147	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,830.00000	1,863	25.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		2.00000	0,002	25.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,828.00000	2,861	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,828.00000	3,861	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,322.00000	8,289	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,322.00000	6,289	38.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	32.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,323.00000	4,290	32.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		6.00000	0,006	25.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,328.00000	2,295	25.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		130.00000	0,139	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		452.00000	0,428	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,681.00000	1,714	23.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	23.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,678.00000	2,711	28.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.31	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	15/03/2010	Foreign Exchange Future	3.15	Call		3,678.00000	3,711	23.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,422.00000	8,389	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,422.00000	6,389	38.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	32.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,423.00000	4,390	32.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		5.00000	0,005	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,427.00000	2,394	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		108.00000	0,115	17.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		530.00000	0,504	17.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,582.00000	1,615	23.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,578.00000	2,611	28.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,578.00000	3,611	24.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.90650	6.87460		16.50	0.00	0	290.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,726.00000	7,695	33.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	30.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,727.00000	5,696	30.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		7.00000	0,007	26.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,732.00000	3,701	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 14/06/2010 Foreign Exchange Future	8.60	Call		55.00000	0,057	22.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,780.00000	1,751	22.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		473.00000	0,492	16.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		198.00000	0,186	16.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,291.00000	1,322	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		16.00000	0,016	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,278.00000	2,310	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		3.00000	0,004	24.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,275.00000	3,307	29.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,001	29.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,275.00000	4,307	30.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,001	30.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		1.00000	0,001	33.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,676.00000	7,645	33.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		2.00000	0,002	29.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,677.00000	5,646	29.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		7.00000	0,008	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,682.00000	3,652	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		58.00000	0,060	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,733.00000	1,704	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		503.00000	0,523	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		178.00000	0,167	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,340.00000	1,371	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		15.00000	0,015	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,328.00000	2,360	24.53	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	4.55	Put		3.00000	0,004	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,325.00000	3,357	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,001	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,325.00000	4,357	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,001	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,626.00000	7,595	33.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	0,002	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,627.00000	5,596	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		8.00000	0,008	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,633.00000	3,602	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		60.00000	0,062	22.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,685.00000	1,656	22.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		535.00000	0,555	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		160.00000	0,149	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,389.00000	1,420	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		14.00000	0,014	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,378.00000	2,410	24.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		3.00000	0,004	24.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,375.00000	3,407	29.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	29.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,375.00000	4,407	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,001	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		416.00000	0,435	16.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		241.00000	0,229	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	14.85	Call		1.00000	0,001	33.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,976.00000	7,945	33.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	30.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,977.00000	5,946	30.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		5.00000	0,006	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,980.00000	3,950	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		46.00000	0,047	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,021.00000	1,991	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		340.00000	0,358	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		315.00000	0,302	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,049.00000	1,079	15.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		24.00000	0,023	15.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,030.00000	2,062	22.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		5.00000	0,006	22.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,026.00000	3,057	28.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,025.00000	4,057	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,001	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	33.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,876.00000	7,845	33.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,002	30.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,877.00000	5,846	30.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		6.00000	0,006	26.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,881.00000	3,850	26.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		49.00000	0,051	23.51	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,924.00000	1,895	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		390.00000	0,408	16.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		265.00000	0,252	16.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,145.00000	1,176	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		20.00000	0,020	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,129.00000	2,161	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		4.00000	0,005	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,125.00000	3,157	28.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	28.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,125.00000	4,157	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,001	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,026.00000	7,995	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	30.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,027.00000	5,996	30.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		5.00000	0,005	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,030.00000	3,999	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		43.00000	0,046	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,068.00000	2,040	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		321.00000	0,334	16.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		346.00000	0,328	16.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,004.00000	1,031	15.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		29.00000	0,025	15.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,981.00000	2,012	22.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	22.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,976.00000	3,008	28.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,002	28.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,975.00000	4,007	30.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,001	30.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		1.00000	0,001	33.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,926.00000	7,895	33.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		2.00000	0,002	30.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,927.00000	5,896	30.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		6.00000	0,006	26.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,931.00000	3,900	26.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		48.00000	0,049	23.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,973.00000	1,943	23.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		364.00000	0,382	16.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		289.00000	0,276	16.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,097.00000	1,127	15.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		22.00000	0,021	15.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,080.00000	2,111	22.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		5.00000	0,005	22.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,075.00000	3,107	28.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,001	28.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,075.00000	4,107	30.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,001	30.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		1.00000	0,001	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,776.00000	7,745	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		2.00000	0,002	30.16	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	14/06/2010	Foreign Exchange Future	12.65	Put		5,777.00000	5,746	30.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		6.00000	0,007	26.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,781.00000	3,751	26.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		53.00000	0,055	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,828.00000	1,799	23.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		444.00000	0,463	16.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		219.00000	0,207	16.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,242.00000	1,273	16.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		17.00000	0,017	16.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,229.00000	2,260	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		4.00000	0,004	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,225.00000	3,257	29.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	29.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,225.00000	4,257	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,001	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,275.00000	8,244	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	31.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,276.00000	6,245	31.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		4.00000	0,004	27.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,279.00000	4,248	27.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		33.00000	0,034	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,308.00000	2,278	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		237.00000	0,248	17.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		512.00000	0,492	17.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		790.00000	0,814	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		65.00000	0,058	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,733.00000	1,765	20.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		8.00000	0,009	20.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,726.00000	2,758	27.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,002	27.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,725.00000	3,757	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,001	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,001	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,225.00000	8,195	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	30.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,226.00000	6,195	30.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		4.00000	0,005	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,229.00000	4,199	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		34.00000	0,036	24.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,259.00000	2,230	24.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		252.00000	0,263	17.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		477.00000	0,457	17.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		831.00000	0,856	15.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		56.00000	0,050	15.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,783.00000	1,814	20.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		8.00000	0,008	20.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,776.00000	2,808	27.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,002	27.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,775.00000	3,807	29.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,001	29.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,126.00000	8,095	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	0,002	30.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,126.00000	6,096	30.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		5.00000	0,005	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,130.00000	4,099	26.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		39.00000	0,041	24.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,164.00000	2,135	24.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		284.00000	0,296	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		409.00000	0,390	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		915.00000	0,942	15.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		40.00000	0,036	15.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,882.00000	1,913	21.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	21.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,876.00000	2,908	28.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,002	28.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,875.00000	3,907	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,001	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,076.00000	8,045	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,002	30.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,077.00000	6,046	30.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		5.00000	0,005	26.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,080.00000	4,049	26.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		41.00000	0,043	24.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,116.00000	2,087	24.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		302.00000	0,315	16.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		377.00000	0,359	16.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		959.00000	0,986	15.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		34.00000	0,030	15.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,931.00000	1,963	21.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		6.00000	0,007	21.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,926.00000	2,958	28.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,002	28.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,925.00000	3,957	30.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,001	30.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,325.00000	8,294	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	31.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,326.00000	6,295	31.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		4.00000	0,004	27.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,329.00000	4,298	27.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		31.00000	0,032	24.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,356.00000	2,326	24.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		224.00000	0,234	17.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		549.00000	0,528	17.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		750.00000	0,774	15.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		75.00000	0,068	15.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,684.00000	1,715	20.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		9.00000	0,009	20.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,677.00000	2,708	26.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	26.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,675.00000	3,707	29.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,001	29.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,001	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,175.00000	8,145	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	30.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,176.00000	6,145	30.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		5.00000	0,005	26.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,180.00000	4,149	26.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		37.00000	0,038	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,212.00000	2,182	24.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		268.00000	0,279	17.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		443.00000	0,423	17.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		873.00000	0,898	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		48.00000	0,042	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,832.00000	1,864	21.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		7.00000	0,008	21.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,826.00000	2,858	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,825.00000	3,857	29.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,001	29.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	33.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,375.00000	8,344	33.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	31.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,376.00000	6,345	31.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		4.00000	0,004	27.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,379.00000	4,348	27.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		29.00000	0,031	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,404.00000	2,375	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		211.00000	0,220	17.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		586.00000	0,564	17.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		711.00000	0,735	15.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		86.00000	0,079	15.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,635.00000	1,666	19.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		10.00000	0,010	19.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,627.00000	2,658	26.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,625.00000	3,657	29.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,001	29.64	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			131.13500	130.87300			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.53800	133.27100			0.00	0	0.00
GOVI On	04/02/2010	Index Future			303.41500	302.14700		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	Index Future	304.00	Call		19,130.00000	2,442	5.37	0.00	0	0.00
GOVI On	04/02/2010	Index Future	304.00	Put		37,660.00000	3,027	5.37	0.00	0	0.00
GOVI On	06/05/2010	Index Future			308.97500	307.68500		6.80	0.00	0	0.00
GOVI On	06/05/2010	Index Future	309.80	Call		44,849.00000	5,069	6.80	0.00	0	0.00
GOVI On	06/05/2010	Index Future	309.80	Put		65,999.00000	5,894	6.80	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010			314.73200	313.41800		6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Call		57,411.00000	6,352	6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Put		79,231.00000	7,220	6.57	0.00	0	0.00
GVIX	On	01/01/2029			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/02/2010			363.53100	363.39400			0.00	0	425.00
J153	On	31/08/2010			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	15/12/2009			7.21000	7.23000			0.00	5,000	0.00
JIBAR F	On	20/01/2010			7.14600	7.16000			0.00	0	0.00
JIBAR F	On	17/02/2010			7.06500	7.08000			0.00	5,000	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On	17/03/2010			7.03400	7.05000			0.00	0	0.00
JIBAR F	On	21/04/2010			7.02600	7.05000			0.00	0	0.00
JIBAR F	On	19/05/2010			7.04200	7.07000			0.00	0	0.00
JIBAR F	On	15/06/2010			7.07100	7.10000			0.00	5,000	0.00
JIBAR F	On	15/09/2010			7.22300	7.27000			0.00	0	0.00
JIBAR F	On	15/12/2010			7.44500	7.49000			0.00	0	0.00
JIBAR F	On	16/03/2011			7.79400	7.84000			0.00	0	0.00
JIBAR F	On	15/06/2011			8.19100	8.22000			0.00	0	0.00
JIBAR F	On	21/09/2011			8.57400	8.64000			0.00	5,000	0.00
JN02	On	04/02/2010			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On	04/02/2010			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	31/12/2009			6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010			292.20600	290.97100			0.00	0	3.00
OTH1	On	06/05/2010			297.56000	296.30400			0.00	0	0.00
R155	On	04/02/2010			7.52600	7.58100			0.00	0	31.00
R155	On	04/02/2010	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On	04/02/2010	7.50	Put		123.00000	0,039		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/02/2010	Bond Future			8.36000	8.43600		5.25	2,176,995.86	17	6,593.00
R157	On	04/02/2010	Bond Future	7.75	Call		146.00000	0,188	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,635.00000	3,296	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.42500	8.50600		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,672.00000	1,869	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,701.00000	1,510	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.46200	8.54800		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,583.00000	2,812	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,665.00000	1,500	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.02800	9.11100		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		159.00000	0,213	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,605.00000	7,884	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.07400	9.16000		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,791.00000	3,149	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,272.00000	3,838	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.10700	9.19600		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,654.00000	5,093	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,167.00000	3,795	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.41300	8.48800		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		34.00000	0,046	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,025.00000	3,741	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.47400	8.55500		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,258.00000	1,406	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,465.00000	1,308	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/08/2010	Bond Future			8.50800	8.59400		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,532.00000	2,731	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,088.00000	0,978	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			8.98800	9.06300		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		102.00000	0,131	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,776.00000	4,410	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.05500	9.13400		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,634.00000	1,819	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,322.00000	2,102	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.10200	9.18400		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,717.00000	2,935	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,389.00000	2,198	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			8.99000	9.05400		8.75	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		114.00000	0,140	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,203.00000	4,860	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,261.00000	1,433	8.84	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,573.00000	1,375	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		334.00000	0,398	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,596.00000	3,290	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.05100	9.11800		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,830.00000	2,002	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,497.00000	2,291	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.09600	9.16500		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,998.00000	3,203	8.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/08/2010	Bond Future	9.25	Put		2,532.00000	2,356	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.47300	8.55000		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		21.00000	0,028	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,466.00000	3,225	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.55500	8.63700		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,291.00000	1,430	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		949.00000	0,839	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.60500	8.69400		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,871.00000	2,026	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,004.00000	0,905	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.11800	9.19200		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		85.00000	0,110	9.46	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,868.00000	5,456	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.18100	9.25800		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,240.00000	2,467	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,286.00000	2,067	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.22800	9.30800		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,491.00000	3,752	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,412.00000	2,218	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.11500	9.18900		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		225.00000	0,282	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,569.00000	4,173	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.17000	9.24700		10.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	06/05/2010	Bond Future	9.25	Call		2,346.00000	2,584	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,328.00000	2,103	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.21000	9.29000		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,634.00000	3,910	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,406.00000	2,208	10.70	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.76500	8.87900		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		8.00000	0,014	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		12,328.00000	11,427	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,125.00000	8,994	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		102.00000	0,064	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.79400	8.91100		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,539.00000	1,868	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,873.00000	4,278	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.81200	8.93100		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,090.00000	3,535	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,522.00000	4,031	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			299.63300	298.38600			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			305.12300	303.85500			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>132,637,173.06</b>	<b>36,763</b>	<b>280,864.00</b>

**i-Bonds**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			7.47500	7.53000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.30000	8.37000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.99000	9.07000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.36000	8.43000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.93000	8.99500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.94500	8.99500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.41000	8.48000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.07000	9.13500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.07000	9.14000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.74000	8.84500			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>132,637,173.06</b>	<b>36,763</b>	<b>280,864.00</b>