



# Daily MTM Report

Daily summary for: 09/12/2009

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			7.60630	7.52160		18.66	874,656,043.30	114,991	171,724.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,828.00000	8,744	74.08	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	69.68	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,828.00000	6,744	69.68	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,378.00000	8,294	74.08	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,622.00000	3,706	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,578.00000	8,494	74.08	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	68.80	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,578.00000	6,494	68.80	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		424.00000	0,507	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		2.00000	0,001	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,422.00000	1,506	36.49	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	6.10	Put		0.00000	0,000	36.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,422.00000	2,506	33.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,422.00000	3,506	24.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,328.00000	8,244	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	67.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,328.00000	6,244	67.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,672.00000	3,756	24.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,478.00000	8,394	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,522.00000	3,606	24.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,778.00000	8,694	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	69.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,778.00000	6,694	69.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		8,978.00000	8,894	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	70.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		6,978.00000	6,894	70.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		84.00000	0,135	19.72	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		62.00000	0,029	19.72	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Call		1,022.00000	1,106	30.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		2,022.00000	2,106	41.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	41.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		3,022.00000	3,106	23.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	23.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,928.00000	8,844	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,878.00000	8,794	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	69.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,878.00000	6,794	69.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,678.00000	8,594	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	69.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,678.00000	6,594	69.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,322.00000	1,406	35.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,322.00000	2,406	35.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	35.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,322.00000	3,406	23.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,728.00000	8,644	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	69.33	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	14.25	Put		6,728.00000	6,644	69.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,628.00000	8,544	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	68.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,628.00000	6,544	68.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		375.00000	0,457	23.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		3.00000	0,001	23.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,372.00000	1,456	35.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	35.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,372.00000	2,456	34.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,372.00000	3,456	24.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,528.00000	8,444	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	62.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,528.00000	4,444	62.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,428.00000	8,344	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	68.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,428.00000	6,344	68.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	70.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,928.00000	6,844	70.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	60.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,928.00000	3,844	60.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,572.00000	1,656	38.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	38.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,572.00000	2,656	30.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,572.00000	3,656	24.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	70.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,028.00000	6,944	70.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		473.00000	0,557	24.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		1.00000	0,001	24.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,472.00000	1,556	37.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	37.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,472.00000	3,556	24.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	71.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,378.00000	7,294	71.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,122.00000	1,206	32.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,000	32.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,122.00000	2,206	39.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	39.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,122.00000	3,206	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	71.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,228.00000	7,144	71.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,272.00000	1,356	34.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,272.00000	2,356	36.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,272.00000	3,356	23.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	71.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,278.00000	7,194	71.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,222.00000	2,306	37.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	37.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,222.00000	3,306	23.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	71.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,328.00000	7,244	71.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,172.00000	1,256	32.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,172.00000	2,256	38.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	38.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,172.00000	3,256	23.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	71.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,428.00000	7,344	71.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		115.00000	0,175	20.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		43.00000	0,019	20.25	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,072.00000	1,156	31.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		0.00000	0,000	31.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Call		2,072.00000	2,156	40.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	40.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,072.00000	3,156	23.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	23.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	72.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,578.00000	7,494	72.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		922.00000	1,006	29.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		0.00000	0,000	29.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,922.00000	2,006	43.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	43.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,922.00000	3,006	23.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	23.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		872.00000	0,956	28.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,872.00000	1,956	43.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,872.00000	2,956	24.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	73.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,878.00000	7,794	73.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,622.00000	1,706	39.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	39.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,622.00000	2,706	29.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	73.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,828.00000	7,744	73.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,672.00000	1,756	40.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,672.00000	2,756	28.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	72.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,728.00000	7,644	72.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		772.00000	0,856	27.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,772.00000	1,856	41.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,772.00000	2,856	26.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	72.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,628.00000	7,544	72.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	70.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,078.00000	6,994	70.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,722.00000	1,806	40.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	40.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		522.00000	0,606	25.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	25.01	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,522.00000	1,606	37.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	37.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,522.00000	2,606	31.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	31.44	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		192.00000	0,264	21.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		20.00000	0,008	21.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	73.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,778.00000	7,694	73.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		11.00000	0,016	21.47	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		289.00000	0,210	21.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,222.00000	1,306	33.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,722.00000	2,806	27.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,222.00000	4,306	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	73.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,028.00000	7,944	73.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		972.00000	1,056	29.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,472.00000	2,556	32.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	32.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,972.00000	4,056	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		722.00000	0,806	27.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	51.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,728.00000	2,644	51.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		572.00000	0,656	25.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	25.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		672.00000	0,756	26.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		0.00000	0,000	26.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		622.00000	0,706	26.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		235.00000	0,311	21.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		13.00000	0,005	21.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	56.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,328.00000	3,244	56.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		62.00000	0,100	19.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		90.00000	0,044	19.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		327.00000	0,408	22.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		5.00000	0,002	22.89	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,528.00000	5,444	65.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	64.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,128.00000	5,044	64.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		280.00000	0,359	22.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		8.00000	0,003	22.37	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		152.00000	0,218	20.78	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		30.00000	0,012	20.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	66.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,828.00000	5,744	66.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		16.00000	0,024	20.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		244.00000	0,168	20.77	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	66.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,928.00000	5,844	66.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		8.00000	0,011	22.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		336.00000	0,255	22.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	68.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,528.00000	6,444	68.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	30.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		928.00000	0,844	30.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		1.00000	0,001	26.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		629.00000	0,545	26.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	68.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,478.00000	6,394	68.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	67.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,128.00000	6,044	67.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	63.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,928.00000	4,844	63.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	67.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,278.00000	6,194	67.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	68.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,378.00000	6,294	68.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	67.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,228.00000	6,144	67.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	64.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,028.00000	4,944	64.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	62.59	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	11.95	Put		4,428.00000	4,344	62.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	59.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,828.00000	3,744	59.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	55.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,228.00000	3,144	55.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	50.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,628.00000	2,544	50.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	46.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,028.00000	1,944	46.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	37.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,428.00000	1,344	37.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		828.00000	0,744	29.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3.00000	0,003	24.28	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		481.00000	0,397	24.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		45.00000	0,069	18.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		123.00000	0,063	18.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	62.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,328.00000	4,244	62.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	59.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,728.00000	3,644	59.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	54.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,128.00000	3,044	54.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	50.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,528.00000	2,444	50.10	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	9.45	Call		0.00000	0,000	44.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,928.00000	1,844	44.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,328.00000	1,244	36.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		1.00000	0,001	27.79	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		729.00000	0,645	27.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		32.00000	0,049	19.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		160.00000	0,093	19.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		778.00000	0,694	28.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		23.00000	0,034	20.07	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		201.00000	0,128	20.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	66.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,728.00000	5,644	66.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	63.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,628.00000	4,544	63.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	61.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,028.00000	3,944	61.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	56.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,428.00000	3,344	56.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	52.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,828.00000	2,744	52.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	47.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,228.00000	2,144	47.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	40.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,628.00000	1,544	40.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,028.00000	0,944	32.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4.00000	0,005	23.58	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		432.00000	0,349	23.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		6.00000	0,007	22.87	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		384.00000	0,301	22.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	65.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,328.00000	5,244	65.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	63.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,728.00000	4,644	63.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	61.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,128.00000	4,044	61.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	57.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,528.00000	3,444	57.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	53.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,928.00000	2,844	53.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	48.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,328.00000	2,244	48.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	41.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,728.00000	1,644	41.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,128.00000	1,044	33.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		2.00000	0,002	24.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		530.00000	0,446	24.98	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	8.10	Call		1.00000	0,002	25.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		579.00000	0,496	25.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		1.00000	0,001	27.09	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		679.00000	0,595	27.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	66.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,028.00000	5,944	66.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	65.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,428.00000	5,344	65.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	63.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,828.00000	4,744	63.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	62.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,228.00000	4,144	62.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	58.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,628.00000	3,544	58.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	49.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,428.00000	2,344	49.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,828.00000	1,744	43.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	34.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,228.00000	1,144	34.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	66.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,878.00000	5,794	66.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	63.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,678.00000	4,594	63.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	57.18	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	11.00	Put		3,478.00000	3,394	57.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	48.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,278.00000	2,194	48.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	41.13	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,678.00000	1,594	41.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,078.00000	0,994	32.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	66.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		5,978.00000	5,894	66.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	65.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,378.00000	5,294	65.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	61.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,178.00000	4,094	61.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	53.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		2,978.00000	2,894	53.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	42.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,778.00000	1,694	42.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,178.00000	1,094	34.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	67.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,178.00000	6,094	67.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	64.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		4,978.00000	4,894	64.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	59.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,778.00000	3,694	59.41	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	10.10	Call		0.00000	0,000	50.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,578.00000	2,494	50.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	45.34	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1,978.00000	1,894	45.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	36.91	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,378.00000	1,294	36.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	67.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,078.00000	5,994	67.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	62.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,278.00000	4,194	62.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	54.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,078.00000	2,994	54.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	43.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,878.00000	1,794	43.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	35.51	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,278.00000	1,194	35.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	64.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,078.00000	4,994	64.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	60.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,878.00000	3,794	60.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	51.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,678.00000	2,594	51.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	46.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,078.00000	1,994	46.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	38.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,478.00000	1,394	38.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		0.00000	0,000	29.89	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		878.00000	0,794	29.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	66.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,778.00000	5,694	66.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	62.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,578.00000	4,494	62.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	56.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,378.00000	3,294	56.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	47.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,178.00000	2,094	47.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,578.00000	1,494	39.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		978.00000	0,894	31.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	65.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,578.00000	5,494	65.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	64.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,178.00000	5,094	64.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	63.53	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,778.00000	4,694	63.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	62.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,378.00000	4,294	62.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	57.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,578.00000	3,494	57.92	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	10.70	Call		0.00000	0,000	54.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,178.00000	3,094	54.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,778.00000	2,694	51.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	48.98	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,378.00000	2,294	48.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	65.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,678.00000	5,594	65.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	64.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,278.00000	5,194	64.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	63.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,878.00000	4,794	63.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	62.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,478.00000	4,394	62.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	61.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,078.00000	3,994	61.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	58.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,678.00000	3,594	58.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	55.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,278.00000	3,194	55.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	52.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,878.00000	2,794	52.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	49.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,478.00000	2,394	49.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	65.42	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		5,478.00000	5,394	65.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	53.82	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,028.00000	2,944	53.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	60.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		3,978.00000	3,894	60.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	73.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,928.00000	7,844	73.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,072.00000	4,156	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	73.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		7,978.00000	7,894	73.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		4,022.00000	4,106	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,972.00000	2,056	42.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	42.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,972.00000	3,056	23.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	23.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,178.00000	8,094	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		822.00000	0,906	28.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,822.00000	1,906	42.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	42.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,822.00000	2,906	25.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	25.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,822.00000	3,906	24.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	24.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,078.00000	7,994	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,922.00000	4,006	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,128.00000	8,044	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	47.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,128.00000	2,044	47.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,872.00000	3,956	24.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	24.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,228.00000	8,144	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,772.00000	3,856	24.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,278.00000	8,194	74.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,722.00000	3,806	24.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	24.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,172.00000	4,256	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,122.00000	4,206	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.74200	7.65610		19.54	490,610,540.00	63,370	132,371.00

Contract Details				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	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,844.00000	8,758	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,844.00000	6,758	35.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,594.00000	8,508	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,594.00000	6,508	35.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		142.00000	0,161	21.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		736.00000	0,669	21.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		541.00000	0,604	19.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		135.00000	0,112	19.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,415.00000	1,500	21.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		9.00000	0,008	21.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,407.00000	2,493	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,406.00000	3,492	33.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,344.00000	8,258	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		726.00000	0,799	19.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		70.00000	0,057	19.12	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,661.00000	1,746	22.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		5.00000	0,004	22.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,657.00000	2,742	29.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,656.00000	3,742	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,394.00000	8,308	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,394.00000	6,308	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,606.00000	3,692	34.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	34.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,494.00000	8,408	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,003	34.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,496.00000	4,411	34.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		611.00000	0,679	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		105.00000	0,087	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,513.00000	1,598	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		7.00000	0,006	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,506.00000	3,592	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,794.00000	8,708	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,794.00000	6,708	35.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,994.00000	8,908	38.91	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	14.65	Call		0.00000	0,000	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,994.00000	6,908	36.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		88.00000	0,100	23.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,082.00000	1,008	23.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,008.00000	2,094	24.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,002	24.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,006.00000	3,092	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,944.00000	8,858	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	36.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,944.00000	6,858	36.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,894.00000	8,808	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	36.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,894.00000	6,808	36.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,694.00000	8,608	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,694.00000	6,608	35.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,744.00000	8,658	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	35.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,744.00000	6,658	35.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.91	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	16.30	Put		8,644.00000	8,558	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,644.00000	6,558	35.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,366.00000	1,451	21.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		10.00000	0,009	21.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,357.00000	2,443	27.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	27.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,356.00000	3,442	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,544.00000	8,458	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,544.00000	6,458	35.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,444.00000	8,358	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,444.00000	6,358	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,002	34.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,945.00000	4,860	34.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,556.00000	3,642	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		151.00000	0,171	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		695.00000	0,629	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		575.00000	0,641	19.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		119.00000	0,099	19.23	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		1,464.00000	1,549	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		8.00000	0,007	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,457.00000	2,543	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,456.00000	3,542	33.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	33.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		125.00000	0,142	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		819.00000	0,750	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		475.00000	0,534	19.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		169.00000	0,142	19.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,317.00000	1,402	21.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		11.00000	0,010	21.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,307.00000	2,393	27.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,001	27.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,306.00000	3,392	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,076.00000	1,160	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		20.00000	0,018	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,058.00000	2,144	25.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,002	25.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,056.00000	3,142	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		415.00000	0,469	19.37	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		209.00000	0,177	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,220.00000	1,305	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	15/03/2010	Foreign Exchange Future	6.45	Put		14.00000	0,013	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,208.00000	2,293	26.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,001	26.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,206.00000	3,292	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		118.00000	0,134	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		862.00000	0,792	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		444.00000	0,501	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		188.00000	0,159	19.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,257.00000	2,343	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,256.00000	3,342	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,172.00000	1,256	20.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		16.00000	0,014	20.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,158.00000	2,243	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,001	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,156.00000	3,242	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	34.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,395.00000	5,309	34.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,124.00000	1,208	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		18.00000	0,016	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,108.00000	2,194	25.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,002	25.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,106.00000	3,192	31.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	31.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,003	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,546.00000	4,461	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		83.00000	0,094	24.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,127.00000	1,052	24.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		290.00000	0,330	19.51	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		334.00000	0,288	19.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		983.00000	1,065	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		27.00000	0,023	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,958.00000	2,044	24.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,002	24.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,956.00000	3,042	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		271.00000	0,306	19.54	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		365.00000	0,314	19.54	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		938.00000	1,017	18.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		32.00000	0,025	18.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,909.00000	1,994	24.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	0,002	24.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,906.00000	2,992	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		57.00000	0,065	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,451.00000	1,373	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		687.00000	0,758	19.14	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	7.05	Put		81.00000	0,066	19.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,612.00000	1,697	22.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		6.00000	0,005	22.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,607.00000	2,693	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		238.00000	0,268	20.03	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		432.00000	0,376	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		851.00000	0,928	19.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		45.00000	0,036	19.03	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,810.00000	1,895	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	0,003	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,807.00000	2,892	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		67.00000	0,076	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,311.00000	1,234	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		808.00000	0,884	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		52.00000	0,042	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,760.00000	1,845	23.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	0,003	23.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		767.00000	0,841	19.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		61.00000	0,049	19.09	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,710.00000	1,796	23.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		4.00000	0,004	23.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,707.00000	2,792	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	29.69	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	13.10	Call		1.00000	0,001	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,445.00000	5,359	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		2.00000	0,003	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,446.00000	4,361	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		648.00000	0,718	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		92.00000	0,076	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,562.00000	1,648	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		6.00000	0,006	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,557.00000	2,643	28.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	28.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		2.00000	0,004	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,346.00000	4,262	34.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		507.00000	0,568	19.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		151.00000	0,126	19.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,744.00000	7,658	38.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,269.00000	1,353	20.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		13.00000	0,011	20.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,757.00000	2,842	30.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,256.00000	4,342	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,994.00000	7,908	38.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	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	15/03/2010	Foreign Exchange Future	12.65	Put		4,995.00000	4,909	34.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,028.00000	1,112	19.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		22.00000	0,020	19.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,507.00000	2,593	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,006.00000	4,092	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		386.00000	0,439	19.40	0.00	0	129.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		230.00000	0,197	19.40	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		52.00000	0,059	26.32	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,546.00000	1,467	26.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,003	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,596.00000	4,511	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		359.00000	0,409	19.43	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		253.00000	0,217	19.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		334.00000	0,381	19.46	0.00	0	247.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		278.00000	0,239	19.46	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		36.00000	0,041	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,930.00000	1,849	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		39.00000	0,045	27.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,833.00000	1,753	27.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		310.00000	0,355	19.48	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		304.00000	0,263	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		223.00000	0,251	20.27	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		467.00000	0,409	20.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,002	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,795.00000	4,710	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		183.00000	0,207	20.99	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		577.00000	0,515	20.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,045.00000	4,959	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		133.00000	0,151	22.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		777.00000	0,709	22.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,002	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,695.00000	4,610	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		33.00000	0,038	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,027.00000	1,946	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		209.00000	0,235	20.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		503.00000	0,443	20.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,002	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,745.00000	4,660	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		195.00000	0,221	20.75	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		539.00000	0,479	20.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		161.00000	0,182	21.48	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		655.00000	0,590	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,002	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,845.00000	4,760	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		19.00000	0,024	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,463.00000	2,382	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		22.00000	0,027	29.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,366.00000	2,285	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		25.00000	0,030	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,269.00000	2,188	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		172.00000	0,194	21.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		616.00000	0,552	21.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	34.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,245.00000	5,159	34.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		17.00000	0,022	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,561.00000	2,480	30.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		105.00000	0,119	23.17	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		949.00000	0,877	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	34.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,195.00000	5,109	34.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		111.00000	0,126	22.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		905.00000	0,834	22.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,295.00000	5,209	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		99.00000	0,112	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		993.00000	0,920	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	34.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,345.00000	5,259	34.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		14.00000	0,018	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,758.00000	2,676	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		15.00000	0,019	30.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,659.00000	2,577	30.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		93.00000	0,106	23.66	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,037.00000	0,964	23.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,001	34.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,494.00000	5,409	34.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		79.00000	0,089	24.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,173.00000	1,097	24.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,994.00000	5,908	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		60.00000	0,068	25.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,404.00000	1,326	25.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,001	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,594.00000	5,509	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		12.00000	0,015	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,906.00000	2,823	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		70.00000	0,080	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,264.00000	1,188	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,944.00000	5,858	34.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,694.00000	5,608	34.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		11.00000	0,014	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,005.00000	2,922	31.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		63.00000	0,072	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,357.00000	1,280	25.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,001	34.32	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	13.20	Put		5,544.00000	5,459	34.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		12.00000	0,016	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,856.00000	2,774	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		74.00000	0,084	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,218.00000	1,142	24.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,844.00000	5,758	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		45.00000	0,051	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,689.00000	1,609	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		41.00000	0,047	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,785.00000	1,705	27.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,144.00000	6,058	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		35.00000	0,039	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,979.00000	1,897	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,344.00000	6,258	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		3.00000	0,004	34.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,247.00000	4,162	34.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		28.00000	0,033	29.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,172.00000	2,091	29.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,494.00000	6,408	35.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		2.00000	0,003	34.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,396.00000	4,311	34.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		3.00000	0,004	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,297.00000	4,212	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,244.00000	6,158	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		3.00000	0,005	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,147.00000	4,063	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		4.00000	0,006	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,048.00000	3,964	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		31.00000	0,036	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,075.00000	1,994	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,294.00000	6,208	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		3.00000	0,005	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,197.00000	4,113	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		3.00000	0,005	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,097.00000	4,013	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		4.00000	0,006	34.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,998.00000	3,914	34.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		4.00000	0,006	34.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,898.00000	3,814	34.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,001	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,644.00000	5,559	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		11.00000	0,014	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,955.00000	2,872	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		54.00000	0,062	26.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,498.00000	1,420	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,744.00000	5,658	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		8.00000	0,011	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,252.00000	3,169	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		9.00000	0,012	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,153.00000	3,070	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		10.00000	0,013	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,054.00000	2,971	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		49.00000	0,056	26.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,593.00000	1,514	26.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,794.00000	5,708	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		9.00000	0,013	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,103.00000	3,021	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		47.00000	0,053	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,641.00000	1,561	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	34.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,894.00000	5,808	34.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		5.00000	0,007	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,799.00000	3,715	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		5.00000	0,007	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,699.00000	3,615	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		6.00000	0,008	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,600.00000	3,516	33.30	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	11.15	Call		6.00000	0,009	33.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,500.00000	3,417	33.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		7.00000	0,010	32.76	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,401.00000	3,318	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		8.00000	0,010	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,302.00000	3,218	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		9.00000	0,011	32.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,203.00000	3,119	32.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		43.00000	0,049	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,737.00000	1,657	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,044.00000	5,958	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		4.00000	0,006	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,948.00000	3,864	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		4.00000	0,007	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,848.00000	3,765	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		5.00000	0,007	33.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,749.00000	3,665	33.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		5.00000	0,008	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,649.00000	3,566	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		6.00000	0,008	33.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,550.00000	3,466	33.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		7.00000	0,009	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,451.00000	3,367	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		38.00000	0,043	28.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,882.00000	1,801	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,002	34.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,895.00000	4,810	34.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		13.00000	0,017	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,807.00000	2,725	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		15.00000	0,018	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,709.00000	2,626	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		16.00000	0,020	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,610.00000	2,528	30.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		18.00000	0,023	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,512.00000	2,431	30.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		21.00000	0,025	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,415.00000	2,333	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		23.00000	0,028	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,317.00000	2,236	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		29.00000	0,035	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,123.00000	2,043	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,002	34.53	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,646.00000	4,560	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		26.00000	0,031	29.50	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,220.00000	2,139	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		5.00000	0,007	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,789.00000	3,705	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		7.00000	0,010	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,351.00000	3,268	32.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,944.00000	7,858	38.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,056.00000	4,142	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	35.32	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		7,894.00000	7,808	38.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,106.00000	4,192	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,044.00000	7,958	38.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,956.00000	4,042	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,144.00000	8,058	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		254.00000	0,286	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		398.00000	0,344	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		894.00000	0,972	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		38.00000	0,030	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,859.00000	1,945	24.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	0,003	24.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,856.00000	2,942	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,856.00000	3,942	35.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.91	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,194.00000	8,108	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,194.00000	6,108	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,806.00000	3,892	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,244.00000	8,158	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,756.00000	3,842	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,794.00000	7,708	38.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,206.00000	4,292	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,844.00000	7,758	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,156.00000	4,242	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,094.00000	8,008	38.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,094.00000	6,008	34.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,906.00000	3,992	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,294.00000	8,208	38.91	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	3.95	Call		3,706.00000	3,792	34.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	34.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.87650	7.78820		19.81	67,737,900.00	8,600	31,105.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		259.00000	0,284	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		871.00000	0,808	21.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,363.00000	8,275	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		7.00000	0,010	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,369.00000	6,284	35.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,639.00000	3,727	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,413.00000	8,325	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		6.00000	0,009	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,418.00000	6,333	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,589.00000	3,677	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,513.00000	8,425	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,812.00000	8,724	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,012.00000	8,924	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	0,004	34.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,015.00000	6,928	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	14/06/2010	Foreign Exchange Future	10.80	Call		52.00000	0,059	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,064.00000	2,983	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,962.00000	8,874	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	0,005	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,965.00000	6,879	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		53.00000	0,061	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,015.00000	2,935	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,046.00000	2,134	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		8.00000	0,008	21.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,040.00000	3,128	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,912.00000	8,824	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		4.00000	0,005	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,916.00000	6,829	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,712.00000	8,625	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,762.00000	8,674	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,662.00000	8,575	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		5.00000	0,007	35.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,667.00000	6,581	35.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		608.00000	0,665	19.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		270.00000	0,239	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,374.00000	1,458	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		36.00000	0,032	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,343.00000	2,431	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,339.00000	3,428	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,002	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,562.00000	8,475	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		5.00000	0,008	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,567.00000	6,482	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,467.00000	1,552	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		29.00000	0,026	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,442.00000	2,531	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,005	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,439.00000	3,527	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,463.00000	8,375	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		729.00000	0,793	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		191.00000	0,167	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,562.00000	1,647	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		24.00000	0,021	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,539.00000	3,627	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	29.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		6.00000	0,008	35.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,518.00000	6,432	35.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		17.00000	0,022	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,029.00000	4,946	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		282.00000	0,308	21.30	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		794.00000	0,732	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		697.00000	0,759	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		209.00000	0,183	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,514.00000	1,600	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		26.00000	0,024	19.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,492.00000	2,580	23.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	23.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,489.00000	3,577	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		249.00000	0,273	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		911.00000	0,847	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		196.00000	0,215	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,158.00000	1,089	22.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	0,006	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,816.00000	6,730	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	0,006	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,766.00000	6,680	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		35.00000	0,041	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,797.00000	3,715	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		5.00000	0,006	35.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,717.00000	6,630	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		204.00000	0,224	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,116.00000	1,048	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,147.00000	1,229	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		59.00000	0,053	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,095.00000	2,183	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		7.00000	0,007	21.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,090.00000	3,178	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		239.00000	0,262	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		951.00000	0,886	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		580.00000	0,635	19.17	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		292.00000	0,259	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,294.00000	2,382	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,006	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,289.00000	3,378	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,002	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		15.00000	0,019	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,277.00000	5,193	34.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		27.00000	0,032	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,289.00000	4,206	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		45.00000	0,052	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,307.00000	3,226	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		229.00000	0,252	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		991.00000	0,926	22.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		554.00000	0,607	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		316.00000	0,281	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,282.00000	1,366	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		44.00000	0,040	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,244.00000	2,332	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,239.00000	3,328	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,002	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		14.00000	0,019	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,326.00000	5,243	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		26.00000	0,031	33.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,338.00000	4,255	33.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		44.00000	0,050	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,356.00000	3,274	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		220.00000	0,242	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,032.00000	0,966	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,236.00000	1,320	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		48.00000	0,044	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,194.00000	2,282	22.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	0,006	22.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,190.00000	3,278	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		14.00000	0,018	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,376.00000	5,292	34.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		43.00000	0,049	30.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,405.00000	3,323	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		212.00000	0,233	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,074.00000	1,007	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,191.00000	1,275	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		53.00000	0,049	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,145.00000	2,233	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,007	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,140.00000	3,228	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		13.00000	0,017	35.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,525.00000	5,441	35.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		23.00000	0,028	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,535.00000	4,452	33.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		40.00000	0,046	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,552.00000	3,470	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		189.00000	0,207	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,201.00000	1,131	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		435.00000	0,479	19.65	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		447.00000	0,403	19.65	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,059.00000	1,141	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		71.00000	0,065	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,997.00000	2,084	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		9.00000	0,008	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,990.00000	3,078	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.71	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		416.00000	0,456	19.73	13,680.00	30	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		478.00000	0,430	19.73	12,900.00	30	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,018.00000	1,097	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		80.00000	0,071	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,948.00000	2,035	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		10.00000	0,009	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,940.00000	3,028	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		12.00000	0,016	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,624.00000	5,540	35.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		38.00000	0,044	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,650.00000	3,568	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		175.00000	0,192	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,287.00000	1,216	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		398.00000	0,434	19.81	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		510.00000	0,458	19.81	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		979.00000	1,054	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		91.00000	0,078	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,899.00000	1,986	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		11.00000	0,010	20.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,890.00000	2,979	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,003	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		12.00000	0,016	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,724.00000	5,640	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		36.00000	0,042	31.59	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	11.50	Put		3,748.00000	3,666	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	0,014	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,923.00000	5,838	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		18.00000	0,023	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,930.00000	4,847	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		33.00000	0,038	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,945.00000	3,862	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		55.00000	0,062	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,967.00000	2,886	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		11.00000	0,015	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,873.00000	5,789	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		19.00000	0,023	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,881.00000	4,797	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		33.00000	0,039	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,895.00000	3,813	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		795.00000	0,863	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		157.00000	0,137	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,657.00000	1,743	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		19.00000	0,017	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,641.00000	2,730	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,004	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		11.00000	0,015	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,823.00000	5,739	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		34.00000	0,040	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,846.00000	3,764	31.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		58.00000	0,066	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,870.00000	2,790	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		152.00000	0,167	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,464.00000	1,391	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		334.00000	0,365	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		646.00000	0,589	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		830.00000	0,899	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		142.00000	0,123	18.52	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,705.00000	1,791	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		17.00000	0,015	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,691.00000	2,779	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		12.00000	0,016	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,674.00000	5,590	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		37.00000	0,043	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,699.00000	3,617	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		381.00000	0,416	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		543.00000	0,490	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		940.00000	1,014	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		102.00000	0,088	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,850.00000	1,937	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		12.00000	0,011	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,840.00000	2,929	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,003	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		13.00000	0,017	35.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,575.00000	5,491	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		22.00000	0,027	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,584.00000	4,501	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		39.00000	0,045	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,601.00000	3,519	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		169.00000	0,186	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,331.00000	1,260	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		182.00000	0,200	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,244.00000	1,174	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		15.00000	0,020	34.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,227.00000	5,144	34.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		28.00000	0,033	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,240.00000	4,157	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		163.00000	0,179	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,375.00000	1,303	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		903.00000	0,975	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		115.00000	0,099	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,802.00000	1,888	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		14.00000	0,012	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		14.00000	0,018	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,426.00000	5,342	34.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		42.00000	0,048	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,454.00000	3,372	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		141.00000	0,156	24.64	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,553.00000	1,480	24.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		761.00000	0,827	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		173.00000	0,151	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,609.00000	1,695	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		21.00000	0,019	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,592.00000	2,680	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,004	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		30.00000	0,036	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,092.00000	4,010	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		137.00000	0,151	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,599.00000	1,525	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		157.00000	0,173	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,419.00000	1,347	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		666.00000	0,727	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		228.00000	0,201	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,002	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,713.00000	7,626	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		8.00000	0,012	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,220.00000	6,136	35.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		20.00000	0,025	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,732.00000	4,649	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		46.00000	0,053	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,258.00000	3,177	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,328.00000	1,412	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		40.00000	0,036	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,791.00000	2,879	25.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,288.00000	4,377	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,963.00000	7,875	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		6.00000	0,009	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,468.00000	6,383	35.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		41.00000	0,047	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,503.00000	3,421	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		294.00000	0,322	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		756.00000	0,696	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,103.00000	1,185	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		65.00000	0,059	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,542.00000	2,630	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,038.00000	4,127	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		132.00000	0,146	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,644.00000	1,570	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		528.00000	0,579	19.33	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		340.00000	0,303	19.33	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		24.00000	0,029	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,486.00000	4,403	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		29.00000	0,035	32.67	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,141.00000	4,059	32.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		146.00000	0,161	24.45	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,508.00000	1,435	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		128.00000	0,141	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,690.00000	1,615	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		503.00000	0,553	19.41	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		365.00000	0,327	19.41	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		24.00000	0,030	33.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,436.00000	4,354	33.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		109.00000	0,121	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,921.00000	1,845	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		116.00000	0,128	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,828.00000	1,752	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		479.00000	0,527	19.49	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		391.00000	0,351	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		106.00000	0,117	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,968.00000	1,891	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		113.00000	0,124	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,875.00000	1,798	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		120.00000	0,132	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,782.00000	1,706	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		457.00000	0,502	19.57	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		419.00000	0,376	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		20.00000	0,025	33.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,782.00000	4,699	33.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		320.00000	0,350	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	14/06/2010	Foreign Exchange Future	8.15	Put		682.00000	0,624	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		18.00000	0,022	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,980.00000	4,896	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		56.00000	0,064	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,918.00000	2,838	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		60.00000	0,068	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,822.00000	2,742	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		63.00000	0,072	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,725.00000	2,646	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		270.00000	0,296	21.48	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		832.00000	0,770	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		19.00000	0,024	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,831.00000	4,748	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		62.00000	0,070	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,774.00000	2,694	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		65.00000	0,074	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,677.00000	2,598	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		307.00000	0,335	20.93	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		719.00000	0,659	20.93	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		21.00000	0,026	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,683.00000	4,600	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		67.00000	0,076	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,629.00000	2,550	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		72.00000	0,081	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,534.00000	2,455	28.19	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	10.15	Call		77.00000	0,087	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,439.00000	2,361	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		82.00000	0,092	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,344.00000	2,266	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		88.00000	0,098	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,250.00000	2,172	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		94.00000	0,105	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,156.00000	2,079	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		100.00000	0,111	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,062.00000	1,985	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		349.00000	0,381	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		611.00000	0,555	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		25.00000	0,031	33.10	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,387.00000	4,305	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		124.00000	0,137	25.38	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,736.00000	1,661	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		22.00000	0,027	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,634.00000	4,551	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		70.00000	0,079	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,582.00000	2,503	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		74.00000	0,084	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,486.00000	2,408	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		79.00000	0,089	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,391.00000	2,313	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		91.00000	0,102	27.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,203.00000	2,126	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		97.00000	0,107	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,109.00000	2,031	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		103.00000	0,114	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,015.00000	1,938	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		364.00000	0,398	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		576.00000	0,522	20.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		85.00000	0,095	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,297.00000	2,219	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,913.00000	7,825	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,088.00000	4,177	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		10.00000	0,014	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,972.00000	5,888	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		32.00000	0,037	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,994.00000	3,911	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,013.00000	7,925	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		10.00000	0,014	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,022.00000	5,938	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		31.00000	0,037	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,043.00000	3,961	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,989.00000	4,077	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	32.02	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	15.95	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,163.00000	8,075	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		8.00000	0,012	36.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,170.00000	6,086	36.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		28.00000	0,034	32.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,190.00000	4,108	32.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,839.00000	3,927	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,063.00000	7,975	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		9.00000	0,013	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,071.00000	5,987	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,939.00000	4,027	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,712.00000	9,624	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,113.00000	8,025	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		9.00000	0,013	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,121.00000	6,037	36.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,889.00000	3,977	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,213.00000	8,125	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,789.00000	3,877	31.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,263.00000	8,175	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		8.00000	0,011	35.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,270.00000	6,185	35.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		866.00000	0,937	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		128.00000	0,111	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,753.00000	1,840	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		15.00000	0,014	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,741.00000	2,829	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,739.00000	3,827	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	31.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,813.00000	7,725	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,188.00000	4,277	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	32.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,863.00000	7,775	32.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,138.00000	4,227	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,313.00000	8,225	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		7.00000	0,010	35.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,319.00000	6,234	35.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,689.00000	3,777	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.00970	7.91950		19.83	24,029,100.00	3,000	3,365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		18.00000	0,021	36.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,949.00000	7,861	36.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		35.00000	0,040	34.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,966.00000	5,880	34.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		73.00000	0,080	30.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,004.00000	3,920	30.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		174.00000	0,188	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,105.00000	2,028	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,181.00000	1,260	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		112.00000	0,100	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,085.00000	2,176	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		16.00000	0,016	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,075.00000	3,165	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,005	24.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,070.00000	4,160	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		18.00000	0,021	36.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,899.00000	7,811	36.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		36.00000	0,040	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,917.00000	5,830	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		75.00000	0,082	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,956.00000	3,872	30.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		178.00000	0,192	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,059.00000	1,982	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		599.00000	0,646	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		480.00000	0,436	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,222.00000	1,302	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		103.00000	0,092	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,134.00000	2,225	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		15.00000	0,015	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,124.00000	3,214	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,004	25.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,120.00000	4,210	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		577.00000	0,623	19.56	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		508.00000	0,463	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		17.00000	0,021	36.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,998.00000	7,911	36.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		35.00000	0,039	34.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,016.00000	5,929	34.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		72.00000	0,079	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,053.00000	3,969	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		170.00000	0,184	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,151.00000	2,074	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		555.00000	0,600	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		536.00000	0,490	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,141.00000	1,218	18.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		122.00000	0,108	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,036.00000	2,127	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		17.00000	0,017	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,025.00000	3,115	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,005	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,021.00000	4,111	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		2.00000	0,001	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		17.00000	0,020	36.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,048.00000	7,960	36.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		34.00000	0,039	34.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,065.00000	5,979	34.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		71.00000	0,078	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,102.00000	4,018	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		166.00000	0,179	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,197.00000	2,119	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		536.00000	0,578	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		567.00000	0,518	19.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,103.00000	1,177	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		134.00000	0,117	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,988.00000	2,078	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		19.00000	0,018	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,976.00000	3,065	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		7.00000	0,005	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,971.00000	4,061	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	28.79	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	13/09/2010	Foreign Exchange Future	16.05	Call		16.00000	0,019	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,147.00000	8,059	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		33.00000	0,037	34.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,164.00000	6,077	34.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		68.00000	0,075	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,199.00000	4,115	30.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		157.00000	0,171	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,288.00000	2,211	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		501.00000	0,538	19.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		632.00000	0,578	19.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,031.00000	1,100	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		162.00000	0,140	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,893.00000	1,981	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		24.00000	0,021	19.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,876.00000	2,966	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,006	24.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,871.00000	3,961	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	28.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		16.00000	0,019	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,197.00000	8,109	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		32.00000	0,037	34.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,213.00000	6,127	34.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		66.00000	0,073	31.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,247.00000	4,163	31.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		153.00000	0,167	26.23	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,334.00000	2,257	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		484.00000	0,520	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		665.00000	0,610	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		996.00000	1,064	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		177.00000	0,154	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,846.00000	1,934	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		27.00000	0,024	18.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,827.00000	2,917	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		8.00000	0,007	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,821.00000	3,911	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,001	28.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		15.00000	0,019	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,246.00000	8,159	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		32.00000	0,036	34.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,263.00000	6,176	34.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		65.00000	0,072	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,296.00000	4,212	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		150.00000	0,163	26.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,381.00000	2,303	26.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		467.00000	0,503	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		698.00000	0,643	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		962.00000	1,028	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		193.00000	0,168	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,799.00000	1,887	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		30.00000	0,027	18.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,777.00000	2,867	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,007	23.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,771.00000	3,861	28.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,001	28.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		14.00000	0,017	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,395.00000	8,307	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		30.00000	0,034	34.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,411.00000	6,324	34.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		61.00000	0,068	31.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,442.00000	4,358	31.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		139.00000	0,151	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,520.00000	2,441	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		866.00000	0,927	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		247.00000	0,217	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,660.00000	1,746	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		41.00000	0,036	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,628.00000	2,718	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,008	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,622.00000	3,712	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,002	27.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		14.00000	0,018	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,345.00000	8,258	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		31.00000	0,035	34.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,362.00000	6,275	34.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		62.00000	0,069	31.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,393.00000	4,309	31.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		142.00000	0,155	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,473.00000	2,395	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		437.00000	0,470	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		768.00000	0,710	20.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		897.00000	0,960	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		228.00000	0,200	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,706.00000	1,793	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		37.00000	0,033	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,678.00000	2,768	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,008	23.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,672.00000	3,762	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		3.00000	0,002	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		13.00000	0,016	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,494.00000	8,406	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		29.00000	0,033	34.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,510.00000	6,423	34.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		59.00000	0,065	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,540.00000	4,455	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		132.00000	0,144	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,613.00000	2,534	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		396.00000	0,426	21.06	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		877.00000	0,816	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		805.00000	0,864	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		286.00000	0,254	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,569.00000	1,654	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		50.00000	0,044	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,529.00000	2,620	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,010	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,522.00000	3,612	27.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,002	27.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		423.00000	0,455	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		804.00000	0,745	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		19.00000	0,022	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,800.00000	7,712	36.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		37.00000	0,042	33.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,818.00000	5,732	33.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		77.00000	0,084	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,858.00000	3,774	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		187.00000	0,202	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,968.00000	1,892	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		646.00000	0,696	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		427.00000	0,386	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,306.00000	1,387	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		87.00000	0,077	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,233.00000	2,324	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		14.00000	0,014	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,224.00000	3,314	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,004	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,220.00000	4,310	28.79	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	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		18.00000	0,021	36.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,849.00000	7,761	36.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		37.00000	0,041	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,868.00000	5,781	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		76.00000	0,083	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,907.00000	3,823	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		183.00000	0,197	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,014.00000	1,937	25.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		622.00000	0,671	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		453.00000	0,411	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,264.00000	1,344	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		95.00000	0,084	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,184.00000	2,274	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		15.00000	0,014	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,174.00000	3,264	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,004	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,170.00000	4,260	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		17.00000	0,020	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,098.00000	8,010	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		34.00000	0,038	34.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,115.00000	6,028	34.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		69.00000	0,076	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,150.00000	4,066	30.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		162.00000	0,176	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,243.00000	2,166	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		518.00000	0,557	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		599.00000	0,547	19.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,067.00000	1,137	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		148.00000	0,127	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,940.00000	2,029	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		21.00000	0,019	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,926.00000	3,016	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,006	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,921.00000	4,011	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		15.00000	0,018	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,296.00000	8,208	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		31.00000	0,035	34.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,312.00000	6,225	34.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		64.00000	0,070	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,345.00000	4,260	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		146.00000	0,159	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,427.00000	2,349	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		452.00000	0,486	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		733.00000	0,676	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		929.00000	0,994	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		210.00000	0,184	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,752.00000	1,840	18.86	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	13/09/2010	Foreign Exchange Future	6.20	Put		33.00000	0,030	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,727.00000	2,818	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,008	23.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,721.00000	3,811	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,001	27.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		14.00000	0,017	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,445.00000	8,357	36.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		29.00000	0,034	34.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,460.00000	6,374	34.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		60.00000	0,066	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,491.00000	4,406	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		135.00000	0,147	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,566.00000	2,487	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		409.00000	0,440	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		840.00000	0,780	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		835.00000	0,895	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		266.00000	0,235	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,614.00000	1,700	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		45.00000	0,040	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,579.00000	2,669	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,009	22.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,572.00000	3,662	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,002	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		230.00000	0,248	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,611.00000	1,538	23.84	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	13/09/2010	Foreign Exchange Future	9.15	Call		250.00000	0,269	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,481.00000	1,409	23.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.14430	8.05030		20.07	407,215.00	50	491.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		43.00000	0,046	35.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,943.00000	7,852	35.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		71.00000	0,075	32.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,971.00000	5,881	32.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		125.00000	0,132	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,025.00000	3,938	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		257.00000	0,272	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,157.00000	2,078	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		692.00000	0,739	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		592.00000	0,545	19.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,263.00000	1,341	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		163.00000	0,147	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,134.00000	2,226	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		34.00000	0,032	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,109.00000	3,203	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,103.00000	4,196	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		3.00000	0,002	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		494.00000	0,526	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		994.00000	0,932	21.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		43.00000	0,045	35.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,993.00000	7,901	35.48	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		70.00000	0,074	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,020.00000	5,930	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		124.00000	0,131	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,074.00000	3,987	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		252.00000	0,267	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,202.00000	2,123	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,225.00000	1,302	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		175.00000	0,158	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,086.00000	2,178	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		36.00000	0,034	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,060.00000	3,153	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		10.00000	0,009	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,053.00000	4,147	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		42.00000	0,045	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,042.00000	7,951	35.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		69.00000	0,074	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,069.00000	5,980	33.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		122.00000	0,129	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,122.00000	4,035	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		246.00000	0,261	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,246.00000	2,167	25.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		652.00000	0,696	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		652.00000	0,602	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,190.00000	1,263	18.14	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	7.05	Put		190.00000	0,169	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,040.00000	2,130	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		40.00000	0,036	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,011.00000	3,104	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		11.00000	0,010	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,003.00000	4,097	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		41.00000	0,044	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,091.00000	8,000	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		68.00000	0,073	33.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,118.00000	6,029	33.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		120.00000	0,127	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,170.00000	4,083	29.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		241.00000	0,256	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,291.00000	2,212	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		633.00000	0,675	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		683.00000	0,631	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,155.00000	1,224	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		205.00000	0,180	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,993.00000	2,082	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		43.00000	0,038	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,961.00000	3,054	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,010	22.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,954.00000	4,047	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		4.00000	0,003	27.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		671.00000	0,717	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		621.00000	0,573	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		40.00000	0,043	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,140.00000	8,049	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		68.00000	0,072	33.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,168.00000	6,078	33.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		118.00000	0,125	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,218.00000	4,131	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		236.00000	0,251	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,336.00000	2,257	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		616.00000	0,656	20.20	2,886,400.00	4,400	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		716.00000	0,662	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,122.00000	1,189	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		222.00000	0,195	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,947.00000	2,036	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		47.00000	0,042	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,912.00000	3,005	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,011	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,904.00000	3,998	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		4.00000	0,004	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		39.00000	0,043	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,189.00000	8,099	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		67.00000	0,071	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,217.00000	6,127	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		116.00000	0,123	29.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,266.00000	4,179	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		231.00000	0,246	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,381.00000	2,302	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		598.00000	0,638	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		748.00000	0,694	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,089.00000	1,155	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		239.00000	0,211	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,902.00000	1,990	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		52.00000	0,046	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,863.00000	2,956	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		13.00000	0,012	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,854.00000	3,948	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,004	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		38.00000	0,042	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,238.00000	8,148	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		66.00000	0,070	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,266.00000	6,176	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		114.00000	0,121	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,314.00000	4,227	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		226.00000	0,240	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,426.00000	2,346	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		582.00000	0,620	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		782.00000	0,726	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,058.00000	1,122	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		258.00000	0,228	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	13/12/2010	Foreign Exchange Future	6.25	Call		1,856.00000	1,944	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		56.00000	0,050	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,814.00000	2,907	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		14.00000	0,013	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,804.00000	3,898	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		35.00000	0,038	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,435.00000	8,344	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		62.00000	0,066	33.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,462.00000	6,372	33.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		107.00000	0,113	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,507.00000	4,419	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		208.00000	0,221	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,608.00000	2,527	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		521.00000	0,555	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		921.00000	0,861	21.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		938.00000	0,998	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		338.00000	0,304	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,679.00000	1,764	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		79.00000	0,070	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,618.00000	2,711	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,017	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,605.00000	3,699	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		36.00000	0,039	35.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,386.00000	8,295	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		63.00000	0,067	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,413.00000	6,323	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		109.00000	0,115	30.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,459.00000	4,371	30.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		213.00000	0,226	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,563.00000	2,482	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		535.00000	0,571	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		885.00000	0,827	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		967.00000	1,028	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		317.00000	0,284	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,722.00000	1,808	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		72.00000	0,064	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,667.00000	2,760	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		17.00000	0,016	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,655.00000	3,749	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,005	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		481.00000	0,512	21.39	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,031.00000	0,968	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		35.00000	0,037	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,485.00000	8,393	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		61.00000	0,065	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,511.00000	6,421	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		105.00000	0,112	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,555.00000	4,468	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	13/12/2010	Foreign Exchange Future	10.50	Call		204.00000	0,217	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,654.00000	2,573	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		507.00000	0,540	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		957.00000	0,896	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		910.00000	0,968	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		360.00000	0,324	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,635.00000	1,720	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		85.00000	0,076	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,569.00000	2,662	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,018	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,556.00000	3,649	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		6.00000	0,005	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		566.00000	0,603	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		816.00000	0,759	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		44.00000	0,047	35.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,844.00000	7,753	35.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		73.00000	0,077	32.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,873.00000	5,783	32.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		129.00000	0,136	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,929.00000	3,842	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		267.00000	0,283	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,067.00000	1,989	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		735.00000	0,785	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		535.00000	0,491	19.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,342.00000	1,422	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		142.00000	0,128	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,230.00000	2,322	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		30.00000	0,028	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,208.00000	3,302	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,202.00000	4,296	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		44.00000	0,046	35.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,894.00000	7,802	35.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		72.00000	0,076	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,922.00000	5,832	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		127.00000	0,134	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,977.00000	3,890	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		262.00000	0,277	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,112.00000	2,033	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		713.00000	0,762	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		563.00000	0,518	19.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,303.00000	1,382	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		153.00000	0,138	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,182.00000	2,274	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		32.00000	0,030	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,159.00000	3,252	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		9.00000	0,008	23.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,152.00000	4,246	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.22	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		38.00000	0,041	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,288.00000	8,197	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		65.00000	0,069	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,315.00000	6,225	33.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		112.00000	0,119	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,362.00000	4,275	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		221.00000	0,235	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,471.00000	2,391	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,026.00000	1,090	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		276.00000	0,246	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,811.00000	1,898	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		61.00000	0,054	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,765.00000	2,858	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		15.00000	0,014	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,755.00000	3,848	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		5.00000	0,004	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		37.00000	0,040	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,337.00000	8,246	35.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		64.00000	0,068	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,364.00000	6,274	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		110.00000	0,117	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,410.00000	4,323	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		217.00000	0,231	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,517.00000	2,437	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		550.00000	0,587	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		850.00000	0,793	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		996.00000	1,058	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		296.00000	0,264	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,767.00000	1,853	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		67.00000	0,059	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,716.00000	2,809	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		16.00000	0,015	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,705.00000	3,799	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		5.00000	0,005	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		53.00000	0,056	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,053.00000	6,962	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		90.00000	0,095	31.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,090.00000	5,001	31.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		166.00000	0,176	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,166.00000	3,082	27.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		382.00000	0,406	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,382.00000	1,312	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,000.00000	5,094	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.33490	12.25220		15.27	192,782,152.10	15,629	12,533.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,648.00000	9,565	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	57.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,648.00000	7,565	57.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	54.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,648.00000	5,565	54.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,648.00000	3,565	44.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		370.00000	0,444	20.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		18.00000	0,009	20.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,352.00000	1,435	30.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		0.00000	0,000	30.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,352.00000	2,435	29.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	29.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,348.00000	9,265	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	52.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,348.00000	5,265	52.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		657.00000	0,737	24.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		5.00000	0,002	24.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,652.00000	2,735	26.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	26.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		9,148.00000	9,065	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	57.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		7,148.00000	7,065	57.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	51.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		5,148.00000	5,065	51.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	42.50	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	15.40	Put		3,148.00000	3,065	42.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		53.00000	0,066	16.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		201.00000	0,131	16.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		854.00000	0,936	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		2.00000	0,001	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		1,852.00000	1,935	32.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		0.00000	0,000	32.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		2,852.00000	2,935	24.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	24.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,998.00000	8,915	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	57.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,998.00000	6,915	57.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	50.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,998.00000	4,915	50.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,998.00000	2,915	41.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		103.00000	0,140	15.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		101.00000	0,055	15.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,003.00000	1,085	29.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		1.00000	0,000	29.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,002.00000	2,085	32.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	32.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,002.00000	3,085	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	23.83	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	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,898.00000	8,815	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	56.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,898.00000	6,815	56.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	50.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,898.00000	4,815	50.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		161.00000	0,218	17.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		59.00000	0,033	17.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,103.00000	1,185	29.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		1.00000	0,000	29.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,102.00000	2,185	31.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	31.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,102.00000	3,185	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,748.00000	8,665	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	56.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,748.00000	6,665	56.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	49.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,748.00000	4,665	49.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		281.00000	0,350	19.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		29.00000	0,015	19.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,252.00000	1,335	30.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		0.00000	0,000	30.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,252.00000	2,335	30.45	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	10.00	Put		0.00000	0,000	30.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,252.00000	3,335	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,798.00000	8,715	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	56.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,798.00000	6,715	56.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	50.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,798.00000	4,715	50.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		239.00000	0,304	18.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		37.00000	0,019	18.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,202.00000	1,285	30.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		0.00000	0,000	30.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,202.00000	2,285	30.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,202.00000	3,285	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,198.00000	9,115	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	57.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,198.00000	7,115	57.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	51.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,198.00000	5,115	51.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,198.00000	3,115	42.71	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	12.45	Call		43.00000	0,051	16.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		241.00000	0,166	16.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		804.00000	0,886	26.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		2.00000	0,001	26.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,802.00000	1,885	32.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		0.00000	0,000	32.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,802.00000	2,885	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,298.00000	9,215	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	57.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,298.00000	7,215	57.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	52.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,298.00000	5,215	52.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	43.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,298.00000	3,215	43.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		27.00000	0,031	18.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		325.00000	0,246	18.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		706.00000	0,787	25.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4.00000	0,002	25.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,702.00000	1,785	32.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		0.00000	0,000	32.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,702.00000	2,785	26.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	26.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	58.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,548.00000	9,465	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	57.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,548.00000	7,465	57.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	53.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,548.00000	5,465	53.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		463.00000	0,540	22.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		11.00000	0,005	22.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,452.00000	1,535	31.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		0.00000	0,000	31.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,598.00000	9,515	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	53.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,598.00000	5,515	53.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	44.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,598.00000	3,515	44.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		416.00000	0,492	21.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		14.00000	0,007	21.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,402.00000	2,485	29.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	29.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,498.00000	9,415	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	57.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,498.00000	7,415	57.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	53.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,498.00000	5,415	53.43	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,498.00000	3,415	43.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		511.00000	0,589	22.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		9.00000	0,004	22.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,502.00000	1,585	31.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		0.00000	0,000	31.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,502.00000	2,585	28.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,448.00000	9,365	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	57.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,448.00000	7,365	57.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	53.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,448.00000	5,365	53.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,448.00000	3,365	43.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		559.00000	0,638	23.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		7.00000	0,003	23.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,552.00000	1,635	31.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		0.00000	0,000	31.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,552.00000	2,635	27.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	27.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,398.00000	9,315	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	57.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,398.00000	7,315	57.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	52.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,398.00000	5,315	52.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,398.00000	3,315	43.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		18.00000	0,018	19.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		416.00000	0,333	19.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		608.00000	0,688	24.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		6.00000	0,003	24.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,602.00000	1,685	31.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		0.00000	0,000	31.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,602.00000	2,685	27.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	27.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,248.00000	9,165	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	57.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,248.00000	7,165	57.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	52.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,248.00000	5,165	52.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	42.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,248.00000	3,165	42.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		34.00000	0,040	17.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		282.00000	0,205	17.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		755.00000	0,836	26.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		3.00000	0,001	26.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,752.00000	1,835	32.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		0.00000	0,000	32.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,752.00000	2,835	25.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	25.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		9,048.00000	8,965	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	57.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		7,048.00000	6,965	57.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	42.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		3,048.00000	2,965	42.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		83.00000	0,106	15.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		131.00000	0,071	15.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		1,952.00000	2,035	33.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	33.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		2,952.00000	3,035	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		9,098.00000	9,015	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	57.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		7,098.00000	7,015	57.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	51.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		5,098.00000	5,015	51.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		904.00000	0,986	28.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		2.00000	0,001	28.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		1,902.00000	1,985	33.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		0.00000	0,000	33.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		8,948.00000	8,865	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	56.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,948.00000	6,865	56.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	50.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,948.00000	4,865	50.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		126.00000	0,178	16.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		74.00000	0,043	16.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,053.00000	1,135	29.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		1.00000	0,000	29.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,052.00000	2,135	32.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	32.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,052.00000	3,135	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,848.00000	8,765	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	56.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,848.00000	6,765	56.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	50.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,848.00000	4,765	50.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,153.00000	1,235	29.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		1.00000	0,000	29.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,152.00000	2,235	31.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	31.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		1.00000	0,000	29.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,299.00000	1,215	29.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		1.00000	0,001	28.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,199.00000	1,116	28.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		1.00000	0,001	27.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		1,099.00000	1,016	27.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		2.00000	0,001	25.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		1,000.00000	0,916	25.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		3.00000	0,003	23.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		801.00000	0,718	23.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		8.00000	0,007	21.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		606.00000	0,522	21.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		11.00000	0,011	20.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		509.00000	0,426	20.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		2.00000	0,002	24.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		900.00000	0,817	24.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		5.00000	0,004	22.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		703.00000	0,619	22.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		14.00000	0,014	19.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		462.00000	0,379	19.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		22.00000	0,024	18.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		370.00000	0,289	18.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		4.00000	0,003	23.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		752.00000	0,668	23.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		6.00000	0,005	22.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		654.00000	0,570	22.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		1.00000	0,000	28.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,249.00000	1,165	28.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		1.00000	0,001	27.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,149.00000	1,066	27.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		1.00000	0,001	26.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		1,049.00000	0,966	26.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		2.00000	0,001	25.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		950.00000	0,866	25.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		3.00000	0,002	24.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		851.00000	0,767	24.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	57.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,348.00000	7,265	57.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	55.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,848.00000	5,765	55.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	47.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,348.00000	4,265	47.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		198.00000	0,260	18.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		46.00000	0,025	18.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,652.00000	1,735	31.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		0.00000	0,000	31.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,152.00000	3,235	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,652.00000	4,735	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	23.83	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	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	57.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,598.00000	7,515	57.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		0.00000	0,000	56.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		6,098.00000	6,015	56.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	49.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,598.00000	4,515	49.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	42.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		3,098.00000	3,015	42.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		67.00000	0,084	15.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		165.00000	0,099	15.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,402.00000	1,485	30.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		0.00000	0,000	30.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		2,902.00000	2,985	24.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	24.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,402.00000	4,485	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		8,048.00000	7,965	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	56.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,548.00000	6,465	56.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	51.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		5,048.00000	4,965	51.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	44.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,548.00000	3,465	44.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		9.00000	0,009	20.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		557.00000	0,474	20.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		953.00000	1,036	28.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		1.00000	0,001	28.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,452.00000	2,535	28.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	28.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		3,952.00000	4,035	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		1.00000	0,000	29.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,349.00000	1,265	29.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	31.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,498.00000	1,415	31.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		1.00000	0,000	30.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,399.00000	1,315	30.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	31.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,448.00000	1,365	31.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,548.00000	1,465	32.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,798.00000	2,715	41.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,698.00000	2,615	40.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,698.00000	1,615	33.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,598.00000	1,515	32.74	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,898.00000	2,815	41.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	39.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,498.00000	2,415	39.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	39.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,398.00000	2,315	39.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,298.00000	2,215	38.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	38.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,198.00000	2,115	38.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	38.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		2,098.00000	2,015	38.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,998.00000	1,915	37.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,898.00000	1,815	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,798.00000	1,715	35.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,748.00000	1,665	34.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,648.00000	1,565	33.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	38.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		2,148.00000	2,065	38.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	37.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		2,048.00000	1,965	37.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,948.00000	1,865	36.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,848.00000	1,765	35.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,348.00000	3,265	43.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	41.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,948.00000	2,865	41.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,848.00000	2,765	41.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	40.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,748.00000	2,665	40.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	40.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,648.00000	2,565	40.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	39.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,548.00000	2,465	39.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	39.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,448.00000	2,365	39.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	39.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,348.00000	2,265	39.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,248.00000	2,165	38.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,598.00000	2,515	40.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		8,148.00000	8,065	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	56.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		6,148.00000	6,065	56.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		4,148.00000	4,065	46.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3,852.00000	3,935	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	56.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		6,048.00000	5,965	56.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		4,048.00000	3,965	46.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		8,098.00000	8,015	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		4,098.00000	4,015	46.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		3,902.00000	3,985	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,298.00000	8,215	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	56.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,298.00000	6,215	56.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	47.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,298.00000	4,215	47.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,702.00000	3,785	23.83	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	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,348.00000	8,265	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	56.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,348.00000	6,265	56.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,652.00000	3,735	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,398.00000	8,315	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	56.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,398.00000	6,315	56.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	48.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,398.00000	4,315	48.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,602.00000	3,685	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,448.00000	8,365	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	56.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,448.00000	6,365	56.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	48.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,448.00000	4,365	48.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,552.00000	3,635	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,648.00000	8,565	58.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	56.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,648.00000	6,565	56.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		0.00000	0,000	49.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,648.00000	4,565	49.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,352.00000	3,435	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,598.00000	8,515	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	56.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,598.00000	6,515	56.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,402.00000	3,485	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,698.00000	8,615	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	56.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,698.00000	6,615	56.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	49.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,698.00000	4,615	49.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		325.00000	0,397	20.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		23.00000	0,012	20.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,302.00000	1,385	30.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		0.00000	0,000	30.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,302.00000	2,385	29.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	29.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,302.00000	3,385	23.83	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	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	57.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,898.00000	7,815	57.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	55.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,898.00000	5,815	55.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,898.00000	3,815	45.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,102.00000	4,185	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,502.00000	3,585	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,502.00000	4,585	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,452.00000	3,535	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,452.00000	4,535	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,602.00000	4,685	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	57.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,698.00000	7,615	57.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	54.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,698.00000	5,615	54.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	44.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,698.00000	3,615	44.84	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	7.95	Call		4,302.00000	4,385	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	57.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,948.00000	7,865	57.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	55.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,948.00000	5,865	55.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,948.00000	3,865	45.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,052.00000	4,135	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,198.00000	8,115	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	56.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,198.00000	6,115	56.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	47.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,198.00000	4,115	47.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,802.00000	3,885	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,352.00000	4,435	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	57.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,748.00000	7,665	57.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	54.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,748.00000	5,665	54.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,748.00000	3,665	45.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,252.00000	4,335	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	57.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,998.00000	7,915	57.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	55.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,998.00000	5,915	55.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	46.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,998.00000	3,915	46.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,002.00000	4,085	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,248.00000	8,165	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	56.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,248.00000	6,165	56.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	47.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,248.00000	4,165	47.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,752.00000	3,835	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	23.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,498.00000	8,415	58.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	56.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,498.00000	6,415	56.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	48.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,498.00000	4,415	48.53	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future			12.54730	12.46380		17.31	40,615,610.10	3,237	9,295.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,536.00000	9,453	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,537.00000	7,454	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		3.00000	0,004	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,539.00000	5,457	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		24.00000	0,025	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,560.00000	3,478	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		118.00000	0,127	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,654.00000	1,580	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		275.00000	0,297	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		811.00000	0,750	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		697.00000	0,752	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		233.00000	0,205	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,503.00000	1,581	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		39.00000	0,034	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,472.00000	2,554	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		8.00000	0,007	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,686.00000	9,603	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	30.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,687.00000	7,604	30.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		3.00000	0,003	27.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,689.00000	5,606	27.79	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	16.15	Call		21.00000	0,022	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,707.00000	3,625	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		106.00000	0,113	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,792.00000	1,716	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		240.00000	0,260	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		926.00000	0,863	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		606.00000	0,657	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		292.00000	0,260	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,364.00000	1,441	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		50.00000	0,044	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,324.00000	2,406	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		10.00000	0,009	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,636.00000	9,553	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	30.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,637.00000	7,554	30.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		3.00000	0,003	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,639.00000	5,556	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		22.00000	0,023	26.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,658.00000	3,576	26.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		110.00000	0,118	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,746.00000	1,671	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		251.00000	0,272	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		887.00000	0,825	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		635.00000	0,687	16.94	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	12.10	Put		271.00000	0,240	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,410.00000	1,487	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		46.00000	0,040	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,373.00000	2,455	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		9.00000	0,008	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,317.00000	3,400	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,036.00000	8,953	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,037.00000	6,954	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,886.00000	8,803	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	29.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,887.00000	6,804	29.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		7.00000	0,007	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,893.00000	4,810	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		39.00000	0,042	24.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,925.00000	2,845	24.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		202.00000	0,218	19.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,088.00000	1,021	19.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		498.00000	0,543	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		384.00000	0,346	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,184.00000	1,258	16.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		70.00000	0,061	16.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,126.00000	2,208	19.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		12.00000	0,011	19.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,117.00000	3,201	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		3.00000	0,004	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,736.00000	8,653	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,737.00000	6,654	29.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		8.00000	0,008	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,744.00000	4,661	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		44.00000	0,048	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,780.00000	2,701	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		230.00000	0,249	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		966.00000	0,902	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		577.00000	0,627	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		313.00000	0,280	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,318.00000	1,395	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		54.00000	0,048	17.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,274.00000	2,356	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		10.00000	0,009	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,267.00000	3,350	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,786.00000	8,703	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,001	29.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,787.00000	6,704	29.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		7.00000	0,008	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,793.00000	4,711	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		42.00000	0,046	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,828.00000	2,749	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		220.00000	0,238	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,006.00000	0,941	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		550.00000	0,598	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		336.00000	0,301	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,273.00000	1,349	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		59.00000	0,052	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,225.00000	2,307	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		11.00000	0,010	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,217.00000	3,300	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,003	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,936.00000	8,853	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,937.00000	6,854	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		6.00000	0,007	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,942.00000	4,860	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		38.00000	0,040	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,974.00000	2,893	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		193.00000	0,209	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,129.00000	1,062	19.97	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	12.40	Call		473.00000	0,517	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		409.00000	0,370	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,139.00000	1,214	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		75.00000	0,067	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,077.00000	2,159	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		13.00000	0,012	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,068.00000	3,151	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,004	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,186.00000	9,103	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,187.00000	7,104	29.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,336.00000	9,253	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	30.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,337.00000	7,254	30.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,586.00000	9,503	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,587.00000	7,504	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		3.00000	0,004	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,589.00000	5,507	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		23.00000	0,024	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,609.00000	3,527	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		263.00000	0,284	18.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		849.00000	0,787	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		665.00000	0,719	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		251.00000	0,222	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,456.00000	1,534	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		42.00000	0,037	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,422.00000	2,505	20.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		8.00000	0,008	20.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,486.00000	9,403	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,487.00000	7,404	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,436.00000	9,353	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,437.00000	7,354	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,386.00000	9,303	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	30.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,387.00000	7,304	30.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,286.00000	9,203	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	29.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,287.00000	7,204	29.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,136.00000	9,053	31.14	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	19.60	Call		1.00000	0,001	29.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,137.00000	7,054	29.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,086.00000	9,003	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	29.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,087.00000	7,004	29.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,986.00000	8,903	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,987.00000	6,904	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		6.00000	0,007	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,992.00000	4,910	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		36.00000	0,039	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,022.00000	2,942	24.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		185.00000	0,200	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,171.00000	1,103	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		452.00000	0,492	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		438.00000	0,395	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,098.00000	1,169	16.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		84.00000	0,072	16.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,028.00000	2,110	18.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		14.00000	0,013	18.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,018.00000	3,101	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,004	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	31.14	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	21.30	Put		8,836.00000	8,753	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	29.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,837.00000	6,754	29.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		7.00000	0,008	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,843.00000	4,761	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		19.00000	0,020	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,855.00000	3,773	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		41.00000	0,044	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,877.00000	2,797	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		94.00000	0,101	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,930.00000	1,854	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		211.00000	0,228	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,047.00000	0,981	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		523.00000	0,570	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		359.00000	0,323	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,228.00000	1,303	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		64.00000	0,056	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,176.00000	2,258	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		12.00000	0,011	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,167.00000	3,250	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	0,003	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		114.00000	0,122	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,700.00000	1,625	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		4.00000	0,004	27.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,440.00000	5,357	27.64	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	16.90	Call		11.00000	0,011	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,447.00000	4,364	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		25.00000	0,027	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,461.00000	3,380	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		57.00000	0,062	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,493.00000	2,415	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		128.00000	0,138	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,564.00000	1,491	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		300.00000	0,325	18.49	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		736.00000	0,678	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		762.00000	0,820	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		198.00000	0,173	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,597.00000	1,675	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		33.00000	0,028	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,571.00000	2,654	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		7.00000	0,007	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		5.00000	0,005	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,191.00000	5,108	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		14.00000	0,015	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,200.00000	4,118	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		31.00000	0,033	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,217.00000	3,136	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		71.00000	0,077	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,257.00000	2,180	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		157.00000	0,169	20.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,343.00000	1,272	20.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		377.00000	0,408	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		563.00000	0,511	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		940.00000	1,005	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		126.00000	0,108	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,835.00000	1,915	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		21.00000	0,018	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,819.00000	2,902	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		5.00000	0,005	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		4.00000	0,005	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,290.00000	5,208	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		12.00000	0,013	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,298.00000	4,216	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		28.00000	0,030	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,314.00000	3,233	25.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		65.00000	0,070	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,351.00000	2,273	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		144.00000	0,156	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,430.00000	1,359	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		344.00000	0,372	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		630.00000	0,575	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		866.00000	0,928	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		152.00000	0,131	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,739.00000	1,819	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		25.00000	0,022	18.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,720.00000	2,803	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,006	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		5.00000	0,006	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,091.00000	5,009	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		15.00000	0,016	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,101.00000	4,019	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		33.00000	0,036	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,119.00000	3,039	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		77.00000	0,084	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,163.00000	2,087	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		170.00000	0,184	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,256.00000	1,187	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		413.00000	0,447	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		499.00000	0,450	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,018.00000	1,085	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		104.00000	0,088	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,931.00000	2,012	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		17.00000	0,015	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,918.00000	3,001	22.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		4.00000	0,004	22.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		4.00000	0,004	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,390.00000	5,307	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		11.00000	0,012	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,397.00000	4,315	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		26.00000	0,028	25.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,412.00000	3,331	25.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		59.00000	0,064	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,445.00000	2,367	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		133.00000	0,143	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,519.00000	1,446	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		314.00000	0,340	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		700.00000	0,643	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		796.00000	0,855	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		182.00000	0,158	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,644.00000	1,723	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		30.00000	0,026	17.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,620.00000	2,703	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		6.00000	0,006	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		4.00000	0,004	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,490.00000	5,407	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		10.00000	0,011	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,496.00000	4,414	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		24.00000	0,026	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,510.00000	3,429	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		55.00000	0,059	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,541.00000	2,462	24.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		123.00000	0,132	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,609.00000	1,535	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		287.00000	0,311	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		773.00000	0,714	18.64	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	11.95	Call		729.00000	0,785	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		215.00000	0,188	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,550.00000	1,628	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		36.00000	0,031	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,521.00000	2,604	21.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		7.00000	0,007	21.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		4.00000	0,005	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,340.00000	5,258	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		12.00000	0,013	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,348.00000	4,266	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		27.00000	0,029	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,363.00000	3,282	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		62.00000	0,067	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,398.00000	2,320	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		139.00000	0,149	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,475.00000	1,402	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		329.00000	0,356	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		665.00000	0,609	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		831.00000	0,891	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		167.00000	0,144	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,691.00000	1,771	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		27.00000	0,024	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,670.00000	2,753	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		6.00000	0,006	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		5.00000	0,005	27.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,241.00000	5,158	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		13.00000	0,014	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,249.00000	4,167	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		30.00000	0,032	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,266.00000	3,185	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		68.00000	0,073	23.58	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,304.00000	2,226	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		150.00000	0,162	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,386.00000	1,315	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		360.00000	0,390	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		596.00000	0,543	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		903.00000	0,966	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		139.00000	0,119	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,787.00000	1,867	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		23.00000	0,020	18.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,769.00000	2,852	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		5.00000	0,005	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		5.00000	0,006	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,141.00000	5,059	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		14.00000	0,016	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,150.00000	4,069	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		32.00000	0,034	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,168.00000	3,087	25.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		74.00000	0,080	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,210.00000	2,133	23.40	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	13.60	Call		163.00000	0,176	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,299.00000	1,229	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		394.00000	0,427	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		530.00000	0,480	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		979.00000	1,044	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		115.00000	0,097	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,883.00000	1,963	18.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		19.00000	0,016	18.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,869.00000	2,952	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,005	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		6.00000	0,006	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,042.00000	4,959	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		16.00000	0,017	26.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,052.00000	3,970	26.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		35.00000	0,037	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,071.00000	2,990	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		80.00000	0,087	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,116.00000	2,040	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		432.00000	0,467	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		468.00000	0,420	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,058.00000	1,126	16.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		94.00000	0,079	16.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,980.00000	2,061	18.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		16.00000	0,014	18.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,968.00000	3,051	22.94	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	9.50	Put		4.00000	0,004	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		178.00000	0,192	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,214.00000	1,145	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,137.00000	8,054	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		2.00000	0,002	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,138.00000	6,055	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,865.00000	3,949	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,002	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,037.00000	7,954	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		2.00000	0,002	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,038.00000	5,955	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,965.00000	4,048	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,087.00000	8,004	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		2.00000	0,002	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,088.00000	6,005	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,915.00000	3,998	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,001	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,336.00000	8,254	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		2.00000	0,002	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,338.00000	6,255	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	8.80	Call		3,666.00000	3,749	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,436.00000	8,353	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		2.00000	0,002	28.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,438.00000	6,355	28.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,566.00000	3,649	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,001	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,386.00000	8,304	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		2.00000	0,002	28.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,388.00000	6,305	28.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,616.00000	3,699	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,486.00000	8,403	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		2.00000	0,002	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,488.00000	6,405	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,516.00000	3,599	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,636.00000	8,553	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,002	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,637.00000	6,555	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		9.00000	0,009	27.17	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	17.10	Put		4,645.00000	4,562	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		48.00000	0,052	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,684.00000	2,605	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,366.00000	3,450	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	0,003	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,686.00000	8,603	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,002	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,687.00000	6,605	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		8.00000	0,009	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,694.00000	4,612	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		46.00000	0,050	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,732.00000	2,653	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,586.00000	8,503	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		2.00000	0,002	28.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,588.00000	6,505	28.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		9.00000	0,010	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,595.00000	4,513	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		50.00000	0,054	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,636.00000	2,557	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,416.00000	3,500	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	0,003	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	30.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,887.00000	7,804	30.91	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	18.35	Call		2.00000	0,003	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,888.00000	5,806	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		18.00000	0,019	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,904.00000	3,822	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		91.00000	0,097	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,977.00000	1,900	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,115.00000	4,198	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,514.00000	4,597	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,466.00000	3,549	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,002	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,464.00000	4,548	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,001	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,614.00000	4,697	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,414.00000	4,498	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,001	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,001	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,187.00000	8,104	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		2.00000	0,002	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,188.00000	6,105	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,815.00000	3,899	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,002	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,314.00000	4,398	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	8.15	Put		0.00000	0,001	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,737.00000	7,654	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		3.00000	0,003	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,739.00000	5,656	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		20.00000	0,021	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,756.00000	3,674	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		102.00000	0,109	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,838.00000	1,762	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,264.00000	4,348	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,001	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,987.00000	7,904	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		2.00000	0,002	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,988.00000	5,905	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		17.00000	0,018	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,003.00000	3,921	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		84.00000	0,091	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,070.00000	1,994	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,015.00000	4,098	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,001	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,237.00000	8,154	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		2.00000	0,002	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,238.00000	6,155	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
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,765.00000	3,849	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,002	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,937.00000	7,854	30.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		2.00000	0,003	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,938.00000	5,856	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		18.00000	0,018	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,954.00000	3,871	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		88.00000	0,094	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,024.00000	1,947	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,065.00000	4,148	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,001	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,287.00000	8,204	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		2.00000	0,002	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,288.00000	6,205	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,716.00000	3,799	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.75730	12.67080		17.97	145,012,229.10	11,367	12,073.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,381.00000	9,295	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		10.00000	0,011	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,389.00000	7,304	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,002	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,681.00000	9,595	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		8.00000	0,008	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,687.00000	7,601	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		2.00000	0,003	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,181.00000	9,096	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		11.00000	0,013	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,190.00000	7,106	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		43.00000	0,046	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,222.00000	5,139	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		115.00000	0,122	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,294.00000	3,215	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,003	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,032.00000	8,946	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		13.00000	0,014	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,042.00000	6,957	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		47.00000	0,049	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,076.00000	4,992	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		124.00000	0,131	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,153.00000	3,074	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,932.00000	8,846	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		14.00000	0,015	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,943.00000	6,858	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		376.00000	0,398	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,305.00000	1,241	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		680.00000	0,724	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		609.00000	0,567	17.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,110.00000	2,197	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		39.00000	0,040	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,087.00000	3,172	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		16.00000	0,015	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		3.00000	0,004	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,732.00000	8,647	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		16.00000	0,018	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,745.00000	6,661	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		3.00000	0,004	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,782.00000	8,697	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		16.00000	0,017	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,795.00000	6,710	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		750.00000	0,797	17.55	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		529.00000	0,490	17.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,377.00000	1,448	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		156.00000	0,141	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,255.00000	2,341	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		34.00000	0,034	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,235.00000	3,320	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		14.00000	0,013	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		2.00000	0,003	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,231.00000	9,146	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		42.00000	0,045	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,271.00000	5,188	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
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		112.00000	0,119	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,341.00000	3,262	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,431.00000	9,345	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		9.00000	0,010	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,438.00000	7,353	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		38.00000	0,040	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,467.00000	5,383	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,002	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,581.00000	9,495	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		8.00000	0,009	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,587.00000	7,502	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		853.00000	0,903	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		432.00000	0,396	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,538.00000	1,612	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		117.00000	0,105	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,449.00000	2,535	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		28.00000	0,028	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,002	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,631.00000	9,545	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		8.00000	0,009	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,637.00000	7,552	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,497.00000	1,570	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		126.00000	0,113	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,401.00000	2,487	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		30.00000	0,030	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,002	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,531.00000	9,445	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		9.00000	0,010	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,538.00000	7,453	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		270.00000	0,285	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,799.00000	1,728	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		474.00000	0,502	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,003.00000	0,945	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		880.00000	0,931	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		409.00000	0,374	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,580.00000	1,654	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		109.00000	0,097	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,498.00000	2,584	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		27.00000	0,027	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,481.00000	9,395	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		37.00000	0,039	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,516.00000	5,432	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		100.00000	0,106	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,579.00000	3,499	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,331.00000	9,245	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		10.00000	0,011	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,339.00000	7,254	27.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,281.00000	9,195	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		10.00000	0,012	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,289.00000	7,205	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		41.00000	0,043	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,320.00000	5,236	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		110.00000	0,116	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,389.00000	3,309	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		2.00000	0,003	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,131.00000	9,046	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		12.00000	0,013	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,141.00000	7,056	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		44.00000	0,047	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,173.00000	5,090	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		118.00000	0,125	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,247.00000	3,168	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,124.00000	1,182	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		253.00000	0,225	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,927.00000	2,007	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		56.00000	0,050	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,890.00000	2,975	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		19.00000	0,018	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,003	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,082.00000	8,996	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		12.00000	0,014	27.34	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	19.75	Put		7,091.00000	7,007	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,982.00000	8,896	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		13.00000	0,015	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,992.00000	6,908	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		365.00000	0,386	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,344.00000	1,279	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,226.00000	1,292	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		205.00000	0,185	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,064.00000	2,149	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		43.00000	0,042	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,882.00000	8,796	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		14.00000	0,016	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,893.00000	6,809	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		39.00000	0,041	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,418.00000	5,334	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		65.00000	0,069	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,444.00000	4,362	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		105.00000	0,111	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,484.00000	3,404	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		172.00000	0,183	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,551.00000	2,476	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		386.00000	0,409	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,265.00000	1,202	19.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		703.00000	0,748	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		582.00000	0,541	17.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,300.00000	1,369	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		179.00000	0,162	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,158.00000	2,245	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		37.00000	0,038	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,136.00000	3,222	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		15.00000	0,015	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		263.00000	0,278	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,842.00000	1,771	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		30.00000	0,032	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,959.00000	5,875	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		82.00000	0,086	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,011.00000	3,929	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		130.00000	0,138	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,059.00000	2,981	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		937.00000	0,990	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		366.00000	0,333	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,664.00000	1,740	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		93.00000	0,083	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		32.00000	0,033	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,861.00000	5,776	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		534.00000	0,566	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		863.00000	0,809	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		996.00000	1,051	16.92	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	12.00	Put		325.00000	0,294	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,750.00000	1,828	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		79.00000	0,071	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,694.00000	2,779	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		23.00000	0,022	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		37.00000	0,038	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,566.00000	5,481	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		60.00000	0,064	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,589.00000	4,507	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		98.00000	0,103	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,627.00000	3,546	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		159.00000	0,169	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,688.00000	2,612	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		355.00000	0,376	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,384.00000	1,319	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		640.00000	0,679	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		669.00000	0,622	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,191.00000	1,254	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		220.00000	0,197	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,018.00000	2,101	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		47.00000	0,044	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,988.00000	3,074	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		17.00000	0,017	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,091.00000	1,148	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		270.00000	0,241	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,882.00000	1,962	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		61.00000	0,055	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,841.00000	2,926	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		20.00000	0,019	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		48.00000	0,051	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,027.00000	4,944	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		80.00000	0,085	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,059.00000	3,978	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		488.00000	0,517	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		967.00000	0,910	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		908.00000	0,960	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		387.00000	0,353	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,547.00000	2,633	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		26.00000	0,026	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		31.00000	0,033	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,910.00000	5,826	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		84.00000	0,088	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,963.00000	3,881	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		133.00000	0,141	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,012.00000	2,934	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		292.00000	0,309	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,671.00000	1,602	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		518.00000	0,549	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		897.00000	0,842	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		966.00000	1,020	16.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		345.00000	0,313	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,707.00000	1,784	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		86.00000	0,077	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,645.00000	2,730	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		24.00000	0,023	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		32.00000	0,034	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,811.00000	5,727	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		53.00000	0,056	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,832.00000	4,749	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		88.00000	0,092	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,867.00000	3,785	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		140.00000	0,149	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,919.00000	2,842	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		550.00000	0,583	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		829.00000	0,776	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,027.00000	1,083	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		306.00000	0,276	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,794.00000	1,872	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		73.00000	0,065	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,743.00000	2,828	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		22.00000	0,021	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		567.00000	0,601	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		796.00000	0,744	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,058.00000	1,115	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		287.00000	0,258	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
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,792.00000	2,877	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		21.00000	0,020	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		36.00000	0,038	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,615.00000	5,531	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		58.00000	0,062	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,637.00000	4,555	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		96.00000	0,101	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,675.00000	3,594	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		155.00000	0,165	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,734.00000	2,658	23.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		621.00000	0,658	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		700.00000	0,651	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,157.00000	1,217	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		236.00000	0,210	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,972.00000	2,053	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		51.00000	0,046	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,939.00000	3,024	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		18.00000	0,017	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		345.00000	0,365	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,424.00000	1,358	20.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		40.00000	0,042	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,369.00000	5,285	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		66.00000	0,071	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,395.00000	4,314	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		107.00000	0,113	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	14/06/2010	Foreign Exchange Future	16.00	Put		3,436.00000	3,356	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		177.00000	0,188	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,506.00000	2,431	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		409.00000	0,434	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,188.00000	1,127	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		45.00000	0,048	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,124.00000	5,041	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		76.00000	0,081	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,155.00000	4,074	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		121.00000	0,128	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,200.00000	3,121	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		202.00000	0,215	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,281.00000	2,208	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		460.00000	0,488	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,039.00000	0,981	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		50.00000	0,053	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,929.00000	4,846	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,457.00000	1,529	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		136.00000	0,122	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,352.00000	2,438	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		31.00000	0,031	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,334.00000	3,419	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,012	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		54.00000	0,057	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,783.00000	4,700	26.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		89.00000	0,094	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,818.00000	3,737	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		243.00000	0,257	21.52	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,972.00000	1,900	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,417.00000	1,488	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		146.00000	0,131	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,303.00000	2,390	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		32.00000	0,033	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		86.00000	0,090	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,915.00000	3,833	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		137.00000	0,145	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,966.00000	2,888	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		231.00000	0,244	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,060.00000	1,987	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		398.00000	0,421	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,227.00000	1,164	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		726.00000	0,772	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		555.00000	0,515	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,338.00000	1,408	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		167.00000	0,151	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,207.00000	2,293	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		36.00000	0,036	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,186.00000	3,271	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,014	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		11.00000	0,012	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	19.90	Put		7,240.00000	7,155	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		33.00000	0,035	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,762.00000	5,678	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		70.00000	0,075	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,299.00000	4,218	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		144.00000	0,152	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,873.00000	2,795	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		317.00000	0,336	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,546.00000	1,479	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		775.00000	0,822	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		504.00000	0,465	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,838.00000	1,917	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		67.00000	0,060	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,284.00000	3,370	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		13.00000	0,013	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,772.00000	4,858	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		300.00000	0,318	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,629.00000	1,561	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		9.00000	0,010	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,488.00000	7,403	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		29.00000	0,031	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,008.00000	5,924	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		61.00000	0,065	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,540.00000	4,458	26.01	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	15.65	Call		127.00000	0,134	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,106.00000	3,027	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		277.00000	0,293	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,756.00000	1,686	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		660.00000	0,702	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		639.00000	0,595	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,622.00000	1,697	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		101.00000	0,090	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,038.00000	3,123	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,016	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,523.00000	4,609	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		6.00000	0,007	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,935.00000	7,850	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		21.00000	0,023	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,450.00000	6,366	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		49.00000	0,052	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,978.00000	4,895	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		102.00000	0,108	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,531.00000	3,451	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		220.00000	0,232	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,149.00000	2,075	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		503.00000	0,533	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		932.00000	0,876	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,262.00000	1,330	16.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		191.00000	0,173	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,596.00000	2,681	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		25.00000	0,024	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,077.00000	4,162	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,005	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		35.00000	0,037	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,664.00000	5,580	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		57.00000	0,061	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,686.00000	4,604	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		94.00000	0,099	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,723.00000	3,642	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		151.00000	0,160	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,780.00000	2,703	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		256.00000	0,271	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,885.00000	1,814	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		335.00000	0,355	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,464.00000	1,398	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		447.00000	0,473	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,076.00000	1,016	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		602.00000	0,638	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		731.00000	0,681	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		826.00000	0,875	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		455.00000	0,418	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		285.00000	0,301	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,714.00000	1,644	20.88	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	18.35	Call		34.00000	0,036	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,713.00000	5,629	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		55.00000	0,059	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,734.00000	4,652	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		91.00000	0,097	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,770.00000	3,690	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		147.00000	0,156	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,826.00000	2,749	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		326.00000	0,345	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,505.00000	1,438	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		434.00000	0,460	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,113.00000	1,053	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		584.00000	0,619	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		763.00000	0,712	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		800.00000	0,848	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		479.00000	0,441	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		309.00000	0,327	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,588.00000	1,520	20.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		51.00000	0,055	26.36	365,255.00	6,641	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,880.00000	4,798	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		421.00000	0,446	19.37	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,150.00000	1,089	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		250.00000	0,264	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,929.00000	1,857	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		5.00000	0,006	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,134.00000	8,049	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		26.00000	0,029	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,155.00000	6,072	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		74.00000	0,079	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,203.00000	4,122	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		197.00000	0,209	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,326.00000	2,252	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,879.00000	3,965	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,008	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		6.00000	0,006	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,035.00000	7,949	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		28.00000	0,030	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,057.00000	5,973	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		78.00000	0,083	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,107.00000	4,026	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		208.00000	0,221	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,237.00000	2,164	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,978.00000	4,064	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,007	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		5.00000	0,006	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,084.00000	7,999	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		27.00000	0,030	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,106.00000	6,023	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,928.00000	4,014	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,007	23.22	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		4.00000	0,005	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,333.00000	8,248	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		22.00000	0,025	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,351.00000	6,268	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,680.00000	3,766	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		9.00000	0,009	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		4.00000	0,005	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,433.00000	8,348	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		63.00000	0,067	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,492.00000	4,410	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		168.00000	0,178	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,597.00000	2,521	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,581.00000	3,667	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		10.00000	0,010	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		4.00000	0,005	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,383.00000	8,298	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		21.00000	0,024	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,400.00000	6,317	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,631.00000	3,716	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,009	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		4.00000	0,005	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,483.00000	8,398	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		20.00000	0,022	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,499.00000	6,415	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		163.00000	0,174	22.95	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	15.15	Put		2,642.00000	2,567	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,532.00000	3,617	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,010	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		4.00000	0,004	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,633.00000	8,547	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		18.00000	0,020	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,647.00000	6,563	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,383.00000	3,469	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		12.00000	0,012	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		3.00000	0,004	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,682.00000	8,597	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		17.00000	0,019	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,696.00000	6,612	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		4.00000	0,004	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,583.00000	8,497	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		18.00000	0,020	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,597.00000	6,513	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,433.00000	3,518	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,011	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		6.00000	0,007	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,885.00000	7,800	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		225.00000	0,238	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,104.00000	2,031	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,127.00000	4,212	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,005	23.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,482.00000	3,568	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		11.00000	0,011	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,473.00000	4,559	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,623.00000	4,709	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,424.00000	4,510	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		5.00000	0,006	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,184.00000	8,099	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		25.00000	0,027	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,204.00000	6,120	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		72.00000	0,077	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,251.00000	4,170	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		192.00000	0,204	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,371.00000	2,297	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,829.00000	3,915	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,008	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		6.00000	0,007	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,985.00000	7,900	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		214.00000	0,226	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,193.00000	2,119	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,028.00000	4,113	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,006	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,325.00000	4,410	23.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	0,003	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		7.00000	0,008	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,736.00000	7,651	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,275.00000	4,361	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,004	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		5.00000	0,005	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,234.00000	8,148	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		24.00000	0,026	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,253.00000	6,169	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		187.00000	0,198	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,416.00000	2,341	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,779.00000	3,865	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	0,008	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,832.00000	8,746	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		15.00000	0,017	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,844.00000	6,760	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		5.00000	0,005	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,284.00000	8,198	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		23.00000	0,026	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,302.00000	6,219	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		68.00000	0,073	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,347.00000	4,266	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		182.00000	0,193	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,461.00000	2,386	22.61	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	8.95	Call		3,730.00000	3,816	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,009	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,533.00000	8,447	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		19.00000	0,021	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,548.00000	6,464	27.49	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.96450	12.73500		18.21	12,964,500.00	1,000	1,000.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		0.00000	0,927	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		0.00000	0,693	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		0.00000	0,901	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		0.00000	0,717	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		0.00000	0,953	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		0.00000	0,669	18.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08820	0.08660		23.15	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		813.00000	0,009	23.15	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		153.00000	0,001	23.15	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		345.00000	0,004	26.94	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		685.00000	0,006	26.94	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,672.00000	0,018	23.94	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		12.00000	0,000	23.94	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08980	0.08820		27.18	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		1,057.00000	0,012	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		237.00000	0,002	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		601.00000	0,007	27.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		781.00000	0,007	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,840.00000	0,020	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		20.00000	0,000	20.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.19760	11.10230		14.77	130,138,507.20	11,622	9,306.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,598.00000	8,502	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	57.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,598.00000	6,502	57.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,698.00000	8,602	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	57.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,698.00000	6,602	57.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,348.00000	8,252	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	57.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,348.00000	6,252	57.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	49.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,348.00000	4,252	49.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,652.00000	1,748	29.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	29.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,652.00000	2,748	22.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	22.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,652.00000	3,748	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,248.00000	8,152	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	57.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,248.00000	6,152	57.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	48.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,248.00000	4,152	48.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		23.00000	0,031	16.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		271.00000	0,183	16.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		753.00000	0,848	22.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		1.00000	0,000	22.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,752.00000	1,848	30.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	30.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,752.00000	2,848	21.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	21.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,752.00000	3,848	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,148.00000	8,052	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	57.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,148.00000	6,052	57.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		39.00000	0,057	15.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		187.00000	0,109	15.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		853.00000	0,948	23.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		1.00000	0,000	23.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,852.00000	2,948	19.82	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	8.25	Put		0.00000	0,000	19.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,852.00000	3,948	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,498.00000	8,402	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	57.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,498.00000	6,402	57.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,748.00000	8,652	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	57.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,748.00000	6,652	57.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,798.00000	8,702	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	57.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,798.00000	6,702	57.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,648.00000	8,552	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	57.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,648.00000	6,552	57.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,548.00000	8,452	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	57.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,548.00000	6,452	57.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,398.00000	8,302	59.39	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	57.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,398.00000	6,302	57.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,298.00000	8,202	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	57.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,298.00000	6,202	57.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	48.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,298.00000	4,202	48.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		17.00000	0,023	17.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		315.00000	0,225	17.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		703.00000	0,798	22.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		1.00000	0,000	22.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,702.00000	1,798	29.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	29.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,702.00000	2,798	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,702.00000	3,798	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,198.00000	8,102	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	57.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,198.00000	6,102	57.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,098.00000	8,002	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	57.22	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	17.20	Put		6,098.00000	6,002	57.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	48.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,098.00000	4,002	48.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,098.00000	3,002	43.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		51.00000	0,076	14.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		149.00000	0,078	14.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		903.00000	0,998	23.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		1.00000	0,000	23.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,902.00000	1,998	31.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	31.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,902.00000	2,998	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,902.00000	3,998	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	48.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,198.00000	4,102	48.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,198.00000	3,102	43.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		30.00000	0,042	15.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		228.00000	0,144	15.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		803.00000	0,898	22.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		1.00000	0,000	22.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,802.00000	1,898	30.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	30.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,802.00000	2,898	20.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	20.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,802.00000	3,898	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	49.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,398.00000	4,302	49.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	44.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,398.00000	3,302	44.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		10.00000	0,012	18.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		408.00000	0,314	18.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		604.00000	0,698	21.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		2.00000	0,000	21.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,602.00000	1,698	29.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	29.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,602.00000	2,698	22.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	22.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,602.00000	3,698	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	49.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,498.00000	4,402	49.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		6.00000	0,007	19.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		504.00000	0,409	19.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,502.00000	1,598	28.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	28.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,502.00000	2,598	24.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	24.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,502.00000	3,598	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	50.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,648.00000	4,552	50.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,352.00000	1,448	27.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	27.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,352.00000	2,448	25.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	25.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,352.00000	3,448	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	51.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,748.00000	4,652	51.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		271.00000	0,354	17.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		19.00000	0,006	17.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,252.00000	1,348	26.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	26.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,252.00000	2,348	27.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	27.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,252.00000	3,348	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	51.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,948.00000	4,852	51.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	47.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		3,948.00000	3,852	47.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,052.00000	1,148	24.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	24.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,052.00000	2,148	29.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	29.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,052.00000	3,148	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	52.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,998.00000	4,902	52.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		86.00000	0,140	15.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		84.00000	0,042	15.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,002.00000	1,098	24.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	24.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,002.00000	3,098	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	51.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,898.00000	4,802	51.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	47.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,898.00000	3,802	47.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		1.00000	0,001	24.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		899.00000	0,803	24.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		150.00000	0,219	16.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		48.00000	0,021	16.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,102.00000	1,198	25.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	25.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,102.00000	2,198	29.06	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	9.00	Put		0.00000	0,000	29.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,102.00000	3,198	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	51.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,798.00000	4,702	51.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	46.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,798.00000	3,702	46.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		1.00000	0,001	23.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		799.00000	0,703	23.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		228.00000	0,308	17.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		26.00000	0,010	17.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,202.00000	1,298	26.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	26.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,202.00000	2,298	27.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	27.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,202.00000	3,298	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		8.00000	0,009	18.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		456.00000	0,361	18.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	50.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,548.00000	4,452	50.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,452.00000	1,548	28.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	28.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,452.00000	2,548	24.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	24.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,452.00000	3,548	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	50.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,598.00000	4,502	50.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	45.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,598.00000	3,502	45.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		4.00000	0,004	20.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		602.00000	0,506	20.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		409.00000	0,500	19.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		7.00000	0,002	19.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,402.00000	1,498	27.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	27.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,402.00000	2,498	25.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,402.00000	3,498	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	50.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,698.00000	4,602	50.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	46.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,698.00000	3,602	46.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		2.00000	0,002	21.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		700.00000	0,604	21.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		316.00000	0,402	18.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		14.00000	0,004	18.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,302.00000	1,398	26.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	26.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,302.00000	2,398	26.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	26.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,302.00000	3,398	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		1.00000	0,001	24.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		949.00000	0,853	24.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		2.00000	0,002	22.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		750.00000	0,654	22.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		3.00000	0,003	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		651.00000	0,555	21.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	58.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,998.00000	6,902	58.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	54.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,498.00000	5,402	54.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	47.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,998.00000	3,902	47.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		1.00000	0,000	25.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		999.00000	0,902	25.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		506.00000	0,598	20.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		4.00000	0,000	20.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,002.00000	2,098	30.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	30.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	58.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,148.00000	7,052	58.36	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	55.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,648.00000	5,552	55.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	48.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,148.00000	4,052	48.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		362.00000	0,451	18.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		10.00000	0,003	18.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,852.00000	1,948	31.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	31.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	58.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,448.00000	7,352	58.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	56.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,948.00000	5,852	56.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	49.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,448.00000	4,352	49.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		116.00000	0,177	16.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		64.00000	0,029	16.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,552.00000	1,648	28.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	45.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,648.00000	3,552	45.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		1.00000	0,001	23.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		849.00000	0,753	23.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		13.00000	0,017	17.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		361.00000	0,269	17.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		188.00000	0,262	17.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		36.00000	0,014	17.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		654.00000	0,748	21.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2.00000	0,000	21.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	45.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,548.00000	3,452	45.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		1.00000	0,000	25.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,049.00000	0,952	25.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		5.00000	0,005	20.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		553.00000	0,457	20.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		67.00000	0,105	15.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		115.00000	0,057	15.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		457.00000	0,549	19.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		5.00000	0,001	19.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,148.00000	1,052	27.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.14	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,498.00000	3,402	45.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	26.55	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,098.00000	1,002	26.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,198.00000	1,102	27.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,348.00000	1,252	29.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,248.00000	1,152	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	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	32.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,598.00000	1,502	32.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,498.00000	1,402	31.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	30.09	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,398.00000	1,302	30.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,298.00000	1,202	28.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	34.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,748.00000	1,652	34.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	33.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,648.00000	1,552	33.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	31.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,548.00000	1,452	31.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	30.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,448.00000	1,352	30.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	33.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,698.00000	1,602	33.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,898.00000	1,802	35.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	34.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,798.00000	1,702	34.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,848.00000	1,752	35.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.71	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	14.10	Put		2,998.00000	2,902	42.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,998.00000	1,902	37.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	39.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,248.00000	2,152	39.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		2,048.00000	1,952	37.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,948.00000	1,852	36.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,898.00000	2,802	42.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	41.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,798.00000	2,702	41.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	41.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,698.00000	2,602	41.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,598.00000	2,502	40.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,498.00000	2,402	40.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	39.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,398.00000	2,302	39.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,298.00000	2,202	39.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	38.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,198.00000	2,102	38.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,098.00000	2,002	38.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,148.00000	3,052	43.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		3,048.00000	2,952	42.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,948.00000	2,852	42.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	41.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,848.00000	2,752	41.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	41.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,748.00000	2,652	41.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	41.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,648.00000	2,552	41.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	40.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,548.00000	2,452	40.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	40.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,448.00000	2,352	40.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,348.00000	2,252	39.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,148.00000	2,052	38.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	46.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,748.00000	3,652	46.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	59.12	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	18.95	Put		7,848.00000	7,752	59.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	56.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,848.00000	5,752	56.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	46.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,848.00000	3,752	46.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,152.00000	1,248	25.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	25.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,152.00000	2,248	28.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,152.00000	3,248	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,152.00000	4,248	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	59.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,898.00000	7,802	59.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,898.00000	5,802	56.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,102.00000	4,198	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	59.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,948.00000	7,852	59.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,052.00000	4,148	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	59.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		8,048.00000	7,952	59.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	56.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		6,048.00000	5,952	56.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	47.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		4,048.00000	3,952	47.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		952.00000	1,048	24.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	24.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1,952.00000	2,048	30.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	30.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2,952.00000	3,048	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		3,952.00000	4,048	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	59.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,998.00000	7,902	59.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	56.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,998.00000	5,902	56.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,002.00000	4,098	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,448.00000	8,352	59.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	57.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,448.00000	6,352	57.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		555.00000	0,648	20.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3.00000	0,000	20.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,552.00000	2,648	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	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,552.00000	3,648	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.39370	11.29740		16.73	21,192,282.00	1,860	9,790.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,353.00000	8,256	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	28.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,354.00000	6,257	28.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		11.00000	0,013	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,364.00000	4,269	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		52.00000	0,057	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,405.00000	2,313	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		272.00000	0,301	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		625.00000	0,557	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		781.00000	0,854	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		134.00000	0,110	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,666.00000	1,759	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		19.00000	0,015	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,651.00000	2,747	22.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,003	22.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,648.00000	3,744	26.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,000	26.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,603.00000	8,506	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	29.31	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,604.00000	6,507	29.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,703.00000	8,606	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,704.00000	6,607	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,453.00000	8,356	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	29.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,454.00000	6,357	29.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		115.00000	0,126	21.28	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,418.00000	1,332	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,253.00000	8,156	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,254.00000	6,157	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		13.00000	0,015	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,266.00000	4,171	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		56.00000	0,062	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,309.00000	2,218	24.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		301.00000	0,333	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		554.00000	0,489	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		857.00000	0,932	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		110.00000	0,088	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,762.00000	1,856	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		15.00000	0,012	18.50	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	8.55	Call		2,750.00000	2,846	22.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,002	22.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,748.00000	3,844	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,103.00000	8,006	31.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,104.00000	6,007	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		15.00000	0,018	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,118.00000	4,024	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		63.00000	0,070	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,166.00000	2,076	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		350.00000	0,387	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		453.00000	0,393	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		976.00000	1,056	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		79.00000	0,062	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,908.00000	2,003	18.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		11.00000	0,009	18.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,900.00000	2,996	23.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,002	23.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,898.00000	3,994	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,153.00000	8,056	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	28.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,154.00000	6,057	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		14.00000	0,017	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,167.00000	4,073	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		61.00000	0,067	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,214.00000	2,123	24.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		333.00000	0,368	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		486.00000	0,424	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		936.00000	1,014	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		89.00000	0,070	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,860.00000	1,954	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		13.00000	0,010	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,850.00000	2,946	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,002	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,848.00000	3,944	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,503.00000	8,406	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,504.00000	6,407	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,753.00000	8,656	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	29.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,754.00000	6,657	29.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,803.00000	8,706	31.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,804.00000	6,707	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,653.00000	8,556	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,654.00000	6,557	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,553.00000	8,456	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,554.00000	6,457	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,403.00000	8,306	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,404.00000	6,307	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,303.00000	8,206	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	28.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,304.00000	6,207	28.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		12.00000	0,014	29.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,315.00000	4,220	29.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		54.00000	0,060	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,357.00000	2,266	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		286.00000	0,316	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		589.00000	0,522	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		819.00000	0,892	16.32	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	10.60	Put		122.00000	0,098	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,714.00000	1,807	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		17.00000	0,013	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,701.00000	2,796	22.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,002	22.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,698.00000	3,794	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,203.00000	8,106	31.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	28.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,204.00000	6,107	28.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,053.00000	7,956	31.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,054.00000	5,957	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		16.00000	0,018	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,069.00000	3,974	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		31.00000	0,034	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,084.00000	2,990	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		66.00000	0,072	24.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,119.00000	2,028	24.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		142.00000	0,156	20.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,195.00000	1,112	20.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		368.00000	0,411	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		421.00000	0,367	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,018.00000	1,101	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		71.00000	0,057	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,957.00000	2,052	19.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		10.00000	0,008	19.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,950.00000	3,046	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,002	23.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,948.00000	4,044	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		14.00000	0,016	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,217.00000	4,122	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		28.00000	0,031	27.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,231.00000	3,137	27.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		59.00000	0,064	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,262.00000	2,170	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		125.00000	0,137	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,328.00000	1,243	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		316.00000	0,350	17.11	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		519.00000	0,456	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		896.00000	0,973	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		99.00000	0,079	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,811.00000	1,905	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		14.00000	0,011	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,800.00000	2,896	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,002	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,798.00000	3,894	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	27.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		11.00000	0,012	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,414.00000	4,318	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		25.00000	0,027	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,428.00000	3,333	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		50.00000	0,055	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,453.00000	2,361	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		106.00000	0,116	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,509.00000	1,422	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		259.00000	0,286	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		662.00000	0,592	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		745.00000	0,816	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		148.00000	0,122	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,617.00000	1,710	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		20.00000	0,016	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,601.00000	2,697	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,003	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,598.00000	3,694	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		10.00000	0,011	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,463.00000	4,367	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		24.00000	0,026	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,477.00000	3,382	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		48.00000	0,053	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,501.00000	2,409	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	15/03/2010	Foreign Exchange Future	12.75	Call		102.00000	0,112	21.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,555.00000	1,468	21.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		247.00000	0,273	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		700.00000	0,629	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		710.00000	0,778	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		163.00000	0,134	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,570.00000	1,662	17.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		23.00000	0,018	17.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,551.00000	2,647	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,003	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,548.00000	3,644	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		8.00000	0,009	29.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,661.00000	4,565	29.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		21.00000	0,023	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,674.00000	3,579	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		41.00000	0,045	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,694.00000	2,601	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		88.00000	0,096	22.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,741.00000	1,652	22.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		204.00000	0,225	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		857.00000	0,781	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		578.00000	0,640	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		231.00000	0,196	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,380.00000	1,471	17.42	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		33.00000	0,027	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,353.00000	2,448	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,004	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,349.00000	3,445	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		2.00000	0,001	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		7.00000	0,008	29.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,710.00000	4,614	29.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		21.00000	0,022	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,724.00000	3,628	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		40.00000	0,044	25.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,743.00000	2,650	25.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		85.00000	0,092	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,788.00000	1,698	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		195.00000	0,214	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		898.00000	0,820	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		548.00000	0,607	16.52	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		251.00000	0,213	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,333.00000	1,423	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		36.00000	0,029	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,303.00000	2,399	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		6.00000	0,005	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,299.00000	3,395	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,001	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		9.00000	0,010	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,562.00000	4,466	29.36	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	14.85	Call		23.00000	0,025	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,576.00000	3,481	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		45.00000	0,049	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,598.00000	2,505	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		95.00000	0,103	22.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,648.00000	1,559	22.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		224.00000	0,247	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		777.00000	0,703	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		642.00000	0,707	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		195.00000	0,163	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,474.00000	1,566	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		27.00000	0,022	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,452.00000	2,548	21.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,004	21.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,448.00000	3,545	25.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	25.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		9.00000	0,011	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,512.00000	4,417	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		23.00000	0,025	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,526.00000	3,431	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		46.00000	0,051	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,549.00000	2,457	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		98.00000	0,107	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,601.00000	1,513	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		235.00000	0,260	18.25	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	15/03/2010	Foreign Exchange Future	11.80	Put		738.00000	0,666	18.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		675.00000	0,742	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		178.00000	0,148	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,522.00000	1,614	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		25.00000	0,020	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,502.00000	2,597	21.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,003	21.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,498.00000	3,595	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		8.00000	0,009	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,611.00000	4,515	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		22.00000	0,024	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,625.00000	3,530	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		43.00000	0,047	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,646.00000	2,553	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		91.00000	0,099	22.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,694.00000	1,605	22.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		214.00000	0,236	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		817.00000	0,742	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		609.00000	0,673	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		212.00000	0,179	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,427.00000	1,518	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		30.00000	0,024	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,402.00000	2,498	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		5.00000	0,004	21.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,399.00000	3,495	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		2.00000	0,001	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		6.00000	0,007	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,859.00000	4,763	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		19.00000	0,020	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,872.00000	3,776	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		36.00000	0,039	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,889.00000	2,795	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		76.00000	0,083	23.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,929.00000	1,839	23.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		169.00000	0,186	19.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,022.00000	0,942	19.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		463.00000	0,517	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		316.00000	0,273	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,195.00000	1,283	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		48.00000	0,039	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,155.00000	2,250	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,006	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,149.00000	3,245	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,001	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		7.00000	0,008	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,760.00000	4,664	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		20.00000	0,022	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,773.00000	3,678	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		39.00000	0,042	26.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,792.00000	2,698	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		82.00000	0,089	22.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,835.00000	1,745	22.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		186.00000	0,205	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		939.00000	0,861	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		518.00000	0,576	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		271.00000	0,232	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,287.00000	1,376	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		40.00000	0,032	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,254.00000	2,349	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		7.00000	0,005	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,249.00000	3,345	24.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,001	24.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		6.00000	0,007	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,809.00000	4,713	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		20.00000	0,021	28.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,823.00000	3,727	28.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		37.00000	0,041	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,840.00000	2,747	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		79.00000	0,086	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,882.00000	1,792	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		490.00000	0,546	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		293.00000	0,252	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,241.00000	1,329	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		44.00000	0,035	17.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,204.00000	2,299	20.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		7.00000	0,005	20.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,199.00000	3,295	24.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,001	24.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		5.00000	0,006	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,908.00000	4,812	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		18.00000	0,020	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,921.00000	3,826	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		35.00000	0,038	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,938.00000	2,844	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		74.00000	0,080	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,977.00000	1,886	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		162.00000	0,178	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,065.00000	0,984	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		437.00000	0,489	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		340.00000	0,295	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,149.00000	1,237	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		52.00000	0,043	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,105.00000	2,200	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		8.00000	0,006	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,099.00000	3,195	24.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,001	24.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		5.00000	0,006	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,958.00000	4,862	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		18.00000	0,019	29.22	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	15.25	Put		3,971.00000	3,875	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		33.00000	0,036	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,986.00000	2,892	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		71.00000	0,077	23.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,024.00000	1,933	23.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		155.00000	0,170	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,108.00000	1,026	19.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		412.00000	0,462	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		365.00000	0,318	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,104.00000	1,191	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		57.00000	0,047	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,056.00000	2,151	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		9.00000	0,007	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,049.00000	3,145	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,001	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		177.00000	0,195	19.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		980.00000	0,901	19.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,853.00000	7,756	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,002	28.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,854.00000	5,758	28.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,148.00000	4,244	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,003.00000	7,906	31.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,004.00000	5,907	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		17.00000	0,019	29.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,020.00000	3,925	29.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		69.00000	0,075	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,072.00000	1,981	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		387.00000	0,436	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		390.00000	0,342	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,060.00000	1,146	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		63.00000	0,052	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,006.00000	2,101	19.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		9.00000	0,007	19.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,999.00000	3,095	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,001	23.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,998.00000	4,094	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,953.00000	7,856	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,954.00000	5,857	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,048.00000	4,144	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	31.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,803.00000	7,706	31.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,002	28.65	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,804.00000	5,708	28.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,198.00000	4,294	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,903.00000	7,806	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,002	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,904.00000	5,808	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,098.00000	4,194	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	27.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.58530	11.48570		17.54	113,199,966.30	9,771	11,335.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		386.00000	0,415	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,000.00000	0,930	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		438.00000	0,471	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		852.00000	0,786	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		411.00000	0,442	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		925.00000	0,857	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		14.00000	0,016	32.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,828.00000	7,731	32.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		36.00000	0,039	30.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,850.00000	5,754	30.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		79.00000	0,084	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,893.00000	3,799	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		196.00000	0,210	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,010.00000	1,925	22.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		661.00000	0,714	17.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		475.00000	0,429	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,310.00000	1,394	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		124.00000	0,109	16.52	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,214.00000	2,310	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		28.00000	0,025	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,195.00000	3,293	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		9.00000	0,008	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,188.00000	4,287	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		12.00000	0,014	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,126.00000	8,029	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		32.00000	0,035	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,146.00000	6,050	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		71.00000	0,075	27.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,185.00000	4,090	27.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		169.00000	0,182	23.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,283.00000	2,197	23.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		533.00000	0,573	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		647.00000	0,588	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,077.00000	1,150	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		191.00000	0,165	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,928.00000	2,021	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		42.00000	0,036	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,898.00000	2,996	20.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		12.00000	0,011	20.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,890.00000	3,989	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		12.00000	0,013	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,226.00000	8,128	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		31.00000	0,033	30.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,245.00000	6,148	30.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		67.00000	0,072	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,281.00000	4,187	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		161.00000	0,172	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,375.00000	2,287	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		499.00000	0,536	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		713.00000	0,651	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,008.00000	1,078	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		222.00000	0,193	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,835.00000	1,928	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		49.00000	0,043	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,800.00000	2,898	20.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		14.00000	0,013	20.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,790.00000	3,889	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		4.00000	0,004	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		14.00000	0,015	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,878.00000	7,780	32.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		36.00000	0,038	30.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,900.00000	5,803	30.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		78.00000	0,083	26.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,942.00000	3,848	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		192.00000	0,205	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,056.00000	1,970	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		637.00000	0,689	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		501.00000	0,454	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,269.00000	1,352	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		133.00000	0,117	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,165.00000	2,262	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		29.00000	0,027	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,145.00000	3,244	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		9.00000	0,009	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,138.00000	4,237	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		14.00000	0,015	32.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,928.00000	7,830	32.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		35.00000	0,037	30.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,949.00000	5,852	30.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		76.00000	0,081	27.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,990.00000	3,896	27.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		187.00000	0,200	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,101.00000	2,015	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		614.00000	0,664	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		528.00000	0,479	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,228.00000	1,310	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		142.00000	0,125	16.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,117.00000	2,214	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		31.00000	0,029	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,096.00000	3,194	21.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		10.00000	0,009	21.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,089.00000	4,188	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		13.00000	0,014	32.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,077.00000	7,979	32.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		33.00000	0,035	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,097.00000	6,000	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		72.00000	0,077	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,136.00000	4,042	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		174.00000	0,186	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,238.00000	2,151	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		551.00000	0,595	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		615.00000	0,560	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,112.00000	1,189	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		176.00000	0,154	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,974.00000	2,069	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		38.00000	0,034	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,947.00000	3,046	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		11.00000	0,011	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,940.00000	4,039	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		13.00000	0,015	32.21	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	19.45	Put		7,977.00000	7,880	32.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		35.00000	0,037	30.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,999.00000	5,902	30.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		75.00000	0,080	27.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,039.00000	3,945	27.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		183.00000	0,195	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,147.00000	2,060	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		591.00000	0,640	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		555.00000	0,505	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,188.00000	1,270	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		152.00000	0,135	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,069.00000	2,165	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		33.00000	0,030	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,046.00000	3,145	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		10.00000	0,010	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,039.00000	4,138	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		13.00000	0,014	32.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,027.00000	7,929	32.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		34.00000	0,036	30.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,048.00000	5,951	30.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		74.00000	0,078	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,088.00000	3,993	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		178.00000	0,190	22.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,192.00000	2,105	22.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		569.00000	0,617	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		583.00000	0,532	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,149.00000	1,229	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		163.00000	0,144	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,021.00000	2,117	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		35.00000	0,032	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,997.00000	3,095	20.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		11.00000	0,010	20.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,989.00000	4,088	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,003	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		11.00000	0,012	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,375.00000	8,277	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		29.00000	0,031	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,393.00000	6,296	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		63.00000	0,068	27.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,427.00000	4,333	27.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		149.00000	0,159	23.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,513.00000	2,424	23.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		452.00000	0,486	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		816.00000	0,751	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		911.00000	0,977	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		275.00000	0,242	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,699.00000	1,790	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		63.00000	0,055	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,652.00000	2,750	19.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		16.00000	0,015	19.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,641.00000	3,740	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		5.00000	0,005	23.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		11.00000	0,012	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,325.00000	8,227	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		29.00000	0,032	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,343.00000	6,247	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		65.00000	0,069	27.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,379.00000	4,284	27.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		153.00000	0,164	23.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,467.00000	2,379	23.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		467.00000	0,502	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		781.00000	0,717	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		943.00000	1,010	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		257.00000	0,225	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,744.00000	1,835	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		58.00000	0,050	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,701.00000	2,799	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		15.00000	0,014	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,691.00000	3,790	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,005	23.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		10.00000	0,011	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,424.00000	8,326	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		28.00000	0,030	31.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,442.00000	6,345	31.02	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		62.00000	0,066	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,476.00000	4,381	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		145.00000	0,155	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,559.00000	2,470	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		880.00000	0,944	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		294.00000	0,259	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,654.00000	1,744	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		68.00000	0,059	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,603.00000	2,701	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		17.00000	0,016	19.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,591.00000	3,691	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		5.00000	0,006	22.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		10.00000	0,011	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,474.00000	8,376	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		27.00000	0,029	31.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,491.00000	6,394	31.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		61.00000	0,065	28.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,525.00000	4,430	28.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		142.00000	0,152	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,606.00000	2,517	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		424.00000	0,456	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		888.00000	0,821	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		850.00000	0,913	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		314.00000	0,278	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,610.00000	1,699	16.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		74.00000	0,064	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,554.00000	2,652	19.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		18.00000	0,017	19.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,542.00000	3,641	22.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,006	22.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		11.00000	0,013	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,275.00000	8,178	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		30.00000	0,032	30.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,294.00000	6,197	30.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		66.00000	0,071	27.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,330.00000	4,236	27.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		157.00000	0,168	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,421.00000	2,333	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		483.00000	0,519	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		747.00000	0,684	17.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		975.00000	1,044	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		239.00000	0,209	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,789.00000	1,881	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		53.00000	0,046	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,751.00000	2,849	19.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		15.00000	0,014	19.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,741.00000	3,840	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,005	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		10.00000	0,011	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,524.00000	8,426	32.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		26.00000	0,029	31.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,540.00000	6,444	31.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		59.00000	0,063	28.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,573.00000	4,478	28.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		138.00000	0,148	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,652.00000	2,563	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		821.00000	0,882	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		335.00000	0,297	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,566.00000	1,654	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		80.00000	0,069	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,506.00000	2,603	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,018	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,492.00000	3,591	22.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		6.00000	0,006	22.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		9.00000	0,010	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,673.00000	8,575	32.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		25.00000	0,027	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,689.00000	6,592	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		56.00000	0,060	28.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,720.00000	4,625	28.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		129.00000	0,138	24.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,793.00000	2,703	24.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		374.00000	0,402	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,038.00000	0,967	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		737.00000	0,795	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	14/06/2010	Foreign Exchange Future	11.15	Put		401.00000	0,360	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,436.00000	1,522	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		100.00000	0,087	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,359.00000	2,456	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		23.00000	0,021	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,343.00000	3,442	22.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		7.00000	0,007	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.95640	11.85220		18.11	1,793,460.00	150	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		77.00000	0,088	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,425.00000	8,332	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		128.00000	0,137	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,476.00000	6,381	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		203.00000	0,215	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,551.00000	4,459	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		358.00000	0,379	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,706.00000	2,623	22.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		744.00000	0,784	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,092.00000	1,028	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,160.00000	1,217	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		508.00000	0,461	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,837.00000	1,925	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		185.00000	0,169	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,712.00000	2,810	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		60.00000	0,054	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,674.00000	3,778	19.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		22.00000	0,022	19.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		792.00000	0,834	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		990.00000	0,928	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		76.00000	0,086	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,474.00000	8,380	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		127.00000	0,135	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,525.00000	6,429	28.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		200.00000	0,212	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,598.00000	4,506	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		352.00000	0,373	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,750.00000	2,667	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		728.00000	0,768	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,126.00000	1,062	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,133.00000	1,190	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		531.00000	0,484	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,797.00000	1,884	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		195.00000	0,178	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,665.00000	2,764	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		63.00000	0,058	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,625.00000	3,729	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		23.00000	0,023	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		58.00000	0,067	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,156.00000	9,061	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		109.00000	0,116	29.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,207.00000	7,110	29.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		169.00000	0,179	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,267.00000	5,173	26.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		284.00000	0,300	23.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,382.00000	3,294	23.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		553.00000	0,583	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,651.00000	1,577	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		826.00000	0,870	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		924.00000	0,864	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,303.00000	1,361	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		401.00000	0,355	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,044.00000	2,133	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		142.00000	0,127	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,946.00000	3,046	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		44.00000	0,040	17.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		60.00000	0,069	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,058.00000	8,963	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		111.00000	0,119	29.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,109.00000	7,013	29.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		173.00000	0,183	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,171.00000	5,077	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		292.00000	0,309	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,290.00000	3,203	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		574.00000	0,605	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,572.00000	1,499	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		862.00000	0,910	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		860.00000	0,804	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,364.00000	1,431	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		362.00000	0,325	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,128.00000	2,220	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		126.00000	0,114	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,041.00000	3,143	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		39.00000	0,037	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		83.00000	0,095	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,231.00000	8,139	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		134.00000	0,143	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,282.00000	6,187	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		213.00000	0,227	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,361.00000	4,271	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		382.00000	0,406	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,530.00000	2,450	22.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		809.00000	0,852	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		957.00000	0,896	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,273.00000	1,331	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		421.00000	0,375	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,002.00000	2,091	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		150.00000	0,135	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,899.00000	2,998	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		47.00000	0,042	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,872.00000	3,975	20.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,019	20.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		80.00000	0,091	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,328.00000	8,235	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		131.00000	0,140	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,379.00000	6,284	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		208.00000	0,221	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,456.00000	4,365	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		370.00000	0,392	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,618.00000	2,536	22.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		775.00000	0,817	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,023.00000	0,961	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,216.00000	1,273	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		464.00000	0,417	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,919.00000	2,007	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		167.00000	0,151	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,805.00000	2,904	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		53.00000	0,048	17.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,773.00000	3,877	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,021	20.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		72.00000	0,082	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,620.00000	8,526	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		122.00000	0,131	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,670.00000	6,575	28.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		193.00000	0,204	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,741.00000	4,648	26.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		335.00000	0,355	22.86	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	13/12/2010	Foreign Exchange Future	14.40	Put		2,883.00000	2,799	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		685.00000	0,722	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,233.00000	1,166	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,056.00000	1,113	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		604.00000	0,557	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,679.00000	1,765	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		227.00000	0,209	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,527.00000	2,625	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		75.00000	0,069	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,477.00000	3,582	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		25.00000	0,026	19.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		68.00000	0,077	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,766.00000	8,671	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		119.00000	0,126	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,817.00000	6,720	29.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		186.00000	0,197	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,884.00000	4,791	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		320.00000	0,339	23.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,018.00000	2,933	23.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		645.00000	0,680	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,343.00000	1,274	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		984.00000	1,040	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		682.00000	0,634	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,564.00000	1,650	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		262.00000	0,244	16.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,391.00000	2,488	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		89.00000	0,082	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,329.00000	3,435	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		27.00000	0,029	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		88.00000	0,098	30.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,086.00000	7,992	30.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		139.00000	0,148	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,137.00000	6,042	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		222.00000	0,236	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,220.00000	4,130	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		402.00000	0,426	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,400.00000	2,320	21.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,020.00000	4,122	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	0,016	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		86.00000	0,097	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,134.00000	8,041	30.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		137.00000	0,146	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,185.00000	6,090	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		219.00000	0,233	25.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,267.00000	4,177	25.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		395.00000	0,419	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,443.00000	2,363	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		844.00000	0,890	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		892.00000	0,834	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,333.00000	1,396	16.45	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	10.90	Put		381.00000	0,340	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,086.00000	2,176	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		134.00000	0,120	16.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,993.00000	3,094	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		41.00000	0,038	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,971.00000	4,073	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		19.00000	0,017	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		85.00000	0,096	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,183.00000	8,090	30.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		135.00000	0,145	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,233.00000	6,139	28.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		216.00000	0,230	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,314.00000	4,224	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		389.00000	0,413	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,487.00000	2,407	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,921.00000	4,024	20.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		19.00000	0,018	20.52	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.87200	254.00100			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			333.74200	333.75800			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.88400	300.85600			21,061,880.00	7	1,069.00
ALBI	On	06/05/2010	Index Future			306.39300	306.36700			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			311.76300	311.76600			0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future			6.89850	6.82900		14.49	16,314,952.50	2,365	3,591.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		8,021.00000	7,952	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	54.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		4,021.00000	3,952	54.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	42.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		2,021.00000	1,952	42.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		979.00000	1,049	31.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,001	31.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		1,979.00000	2,049	44.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,001	44.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		3,979.00000	4,049	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,971.00000	7,902	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	62.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,971.00000	5,902	62.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	54.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,971.00000	3,902	54.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	41.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,971.00000	1,902	41.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,029.00000	1,099	32.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,001	32.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,029.00000	2,099	43.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,001	43.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,029.00000	3,099	25.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,029.00000	4,099	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		8,071.00000	8,002	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	62.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		6,071.00000	6,002	62.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	54.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		4,071.00000	4,002	54.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	43.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		2,071.00000	2,002	43.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		1,929.00000	1,999	45.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,001	45.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		2,929.00000	2,999	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		3,929.00000	3,999	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	63.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,921.00000	7,852	63.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	62.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,921.00000	5,852	62.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	53.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,921.00000	3,852	53.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	41.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,921.00000	1,852	41.22	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.75	Call		1,079.00000	1,149	32.95	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.75	Put		0.00000	0,001	32.95	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.75	Call		2,079.00000	2,149	42.64	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.75	Put		0.00000	0,001	42.64	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.75	Call		3,079.00000	3,149	25.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.75	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.75	Call		4,079.00000	4,149	25.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.75	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.70	Call		0.00000	0,000	63.10	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.70	Put		7,871.00000	7,802	63.10	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.70	Call		0.00000	0,000	62.14	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.70	Put		5,871.00000	5,802	62.14	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.70	Call		0.00000	0,000	53.58	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.70	Put		3,871.00000	3,802	53.58	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.70	Call		0.00000	0,000	40.49	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.70	Put		1,871.00000	1,802	40.49	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.70	Call		1,129.00000	1,199	33.70	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.70	Put		0.00000	0,001	33.70	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.70	Call		2,129.00000	2,199	41.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.70	Put		0.00000	0,001	41.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.70	Call		3,129.00000	3,199	25.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.70	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.70	Call		4,129.00000	4,199	25.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.70	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.40	Call		0.00000	0,000	63.08	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	14.40	Put		7,571.00000	7,502	63.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	60.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,571.00000	5,502	60.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	51.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,571.00000	3,502	51.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		0.00000	0,000	36.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,571.00000	1,502	36.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,429.00000	1,499	38.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,001	38.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,429.00000	2,499	35.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,001	35.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,429.00000	3,499	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,429.00000	4,499	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	63.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,821.00000	7,752	63.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	61.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,821.00000	5,752	61.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	53.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,821.00000	3,752	53.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	39.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,821.00000	1,752	39.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,179.00000	1,249	34.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,001	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,179.00000	2,249	40.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,001	40.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,179.00000	3,249	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,179.00000	4,249	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	63.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,771.00000	7,702	63.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	53.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,771.00000	3,702	53.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	39.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,771.00000	1,702	39.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,229.00000	1,299	35.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,001	35.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,229.00000	2,299	39.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,001	39.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,229.00000	4,299	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	63.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,721.00000	7,652	63.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	52.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,721.00000	3,652	52.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	38.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,721.00000	1,652	38.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,279.00000	1,349	35.94	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,001	35.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,279.00000	2,349	38.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,001	38.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,279.00000	4,349	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	63.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,671.00000	7,602	63.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	61.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,671.00000	5,602	61.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	52.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,671.00000	3,602	52.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	37.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,671.00000	1,602	37.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,329.00000	1,399	36.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,001	36.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,329.00000	2,399	37.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,001	37.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,329.00000	3,399	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,329.00000	4,399	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	63.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,621.00000	7,552	63.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	61.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,621.00000	5,552	61.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	52.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,621.00000	3,552	52.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	36.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,621.00000	1,552	36.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,379.00000	1,449	37.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,001	37.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,379.00000	2,449	36.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,001	36.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,379.00000	3,449	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,379.00000	4,449	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,521.00000	7,452	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	60.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,521.00000	5,452	60.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	51.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,521.00000	3,452	51.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,479.00000	2,549	34.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,001	34.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,479.00000	3,549	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		879.00000	0,949	29.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,001	29.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		779.00000	0,849	28.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,001	28.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		679.00000	0,749	26.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,001	26.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		829.00000	0,899	29.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,001	29.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		929.00000	0,999	30.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,001	30.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		629.00000	0,699	25.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,001	25.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		729.00000	0,799	27.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,001	27.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	61.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,721.00000	5,652	61.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	55.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,221.00000	4,152	55.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	47.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,721.00000	2,652	47.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		0.00000	0,000	31.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,221.00000	1,152	31.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,779.00000	1,849	43.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,001	43.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,279.00000	3,349	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,779.00000	4,849	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,001	25.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,279.00000	6,349	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	61.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,771.00000	5,702	61.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	55.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,271.00000	4,202	55.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	47.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,771.00000	2,702	47.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,271.00000	1,202	31.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,729.00000	1,799	42.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,001	42.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,229.00000	3,299	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,729.00000	4,799	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,229.00000	6,299	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	62.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		6,021.00000	5,952	62.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	56.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,521.00000	4,452	56.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	48.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		3,021.00000	2,952	48.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		0.00000	0,000	35.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,521.00000	1,452	35.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,479.00000	1,549	38.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,001	38.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		2,979.00000	3,049	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,479.00000	4,549	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		5,979.00000	6,049	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		579.00000	0,649	25.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,001	25.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		1.00000	0,001	19.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		422.00000	0,353	19.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		2.00000	0,003	18.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		323.00000	0,255	18.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		6.00000	0,009	16.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		227.00000	0,161	16.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		17.00000	0,028	15.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		138.00000	0,080	15.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		43.00000	0,077	15.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		64.00000	0,029	15.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		101.00000	0,158	16.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		22.00000	0,010	16.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		281.00000	0,349	20.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		2.00000	0,001	20.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		380.00000	0,449	21.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		1.00000	0,001	21.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		479.00000	0,549	23.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,001	23.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		529.00000	0,599	24.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,001	24.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		429.00000	0,499	22.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,001	22.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		0.00000	0,000	20.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		471.00000	0,402	20.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		1.00000	0,002	18.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		372.00000	0,304	18.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		4.00000	0,005	17.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		275.00000	0,207	17.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		10.00000	0,016	15.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		181.00000	0,118	15.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		27.00000	0,046	14.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		98.00000	0,048	14.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		66.00000	0,115	16.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		37.00000	0,017	16.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		142.00000	0,204	17.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		13.00000	0,006	17.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		233.00000	0,300	19.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		4.00000	0,002	19.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		330.00000	0,399	20.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		1.00000	0,001	20.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		187.00000	0,251	18.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		8.00000	0,003	18.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,221.00000	8,152	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	62.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,221.00000	6,152	62.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		0.00000	0,000	44.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,221.00000	2,152	44.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,779.00000	2,849	28.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,001	28.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,779.00000	3,849	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,171.00000	8,102	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	62.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,171.00000	6,102	62.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	55.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,171.00000	4,102	55.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	43.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,171.00000	2,102	43.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,829.00000	1,899	44.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,001	44.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,829.00000	2,899	27.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,001	27.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,829.00000	3,899	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,271.00000	8,202	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	62.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,271.00000	6,202	62.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	44.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,271.00000	2,202	44.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,729.00000	2,799	29.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,001	29.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,729.00000	3,799	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,121.00000	8,052	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	62.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,121.00000	6,052	62.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	54.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,121.00000	4,052	54.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	43.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,121.00000	2,052	43.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,879.00000	1,949	44.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,001	44.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,879.00000	2,949	26.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,001	26.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,879.00000	3,949	25.47	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,371.00000	8,302	63.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	62.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,371.00000	6,302	62.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	55.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,371.00000	4,302	55.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	45.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,371.00000	2,302	45.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,629.00000	1,699	41.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,001	41.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,629.00000	2,699	31.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,001	31.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,629.00000	3,699	25.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,001	25.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.95630	6.88660		16.10	30,990,316.50	4,455	14,583.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	41.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,913.00000	7,844	41.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	35.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,913.00000	5,844	35.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	28.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,914.00000	3,845	28.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		12.00000	0,013	25.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,925.00000	1,857	25.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,093.00000	1,162	18.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		6.00000	0,006	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,087.00000	2,157	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,087.00000	3,156	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,087.00000	4,156	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	41.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,013.00000	7,944	41.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,013.00000	5,944	35.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	29.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,013.00000	3,944	29.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		11.00000	0,012	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,024.00000	1,956	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		995.00000	1,063	17.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		8.00000	0,007	17.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,987.00000	2,057	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	24.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,987.00000	3,056	28.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,987.00000	4,056	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,063.00000	7,994	41.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,063.00000	5,994	35.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,063.00000	3,994	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		10.00000	0,011	25.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,073.00000	2,005	25.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		947.00000	1,014	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		10.00000	0,008	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,937.00000	2,007	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,001	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,937.00000	3,006	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,937.00000	4,006	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	41.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,963.00000	7,894	41.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,963.00000	5,894	35.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,001	29.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,963.00000	3,895	29.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		11.00000	0,013	25.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,974.00000	1,907	25.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,044.00000	1,113	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		7.00000	0,007	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,037.00000	2,107	24.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	24.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,037.00000	3,106	28.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,037.00000	4,106	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,863.00000	7,794	41.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,863.00000	5,794	34.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	28.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,864.00000	3,795	28.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		13.00000	0,014	24.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,876.00000	1,808	24.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,142.00000	1,211	18.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		5.00000	0,005	18.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,137.00000	2,207	25.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	25.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,137.00000	3,206	29.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,137.00000	4,206	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,563.00000	7,494	40.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	33.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,563.00000	5,494	33.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,001	28.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,564.00000	3,495	28.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		18.00000	0,020	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,581.00000	1,514	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,439.00000	1,509	20.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,003	20.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,437.00000	2,506	26.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,437.00000	3,506	30.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	30.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,437.00000	4,506	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	41.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,763.00000	7,694	41.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,763.00000	5,694	34.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	28.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,764.00000	3,695	28.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		14.00000	0,016	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,777.00000	1,710	24.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,241.00000	1,310	19.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,004	19.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,237.00000	2,307	25.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	25.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,237.00000	3,306	29.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,237.00000	4,306	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	41.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,813.00000	7,744	41.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,813.00000	5,744	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	28.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,814.00000	3,745	28.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		13.00000	0,015	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,826.00000	1,759	24.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,192.00000	1,261	18.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		5.00000	0,005	18.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,187.00000	2,257	25.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	25.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,187.00000	3,256	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,187.00000	4,256	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,713.00000	7,644	40.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,713.00000	5,644	34.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,001	28.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,714.00000	3,645	28.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		15.00000	0,017	24.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,728.00000	1,661	24.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,291.00000	1,360	19.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		4.00000	0,004	19.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,287.00000	2,356	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,287.00000	3,356	29.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,287.00000	4,356	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,663.00000	7,594	40.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,663.00000	5,594	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,001	28.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,664.00000	3,595	28.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		16.00000	0,018	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,679.00000	1,612	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,340.00000	1,409	19.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,003	19.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,337.00000	2,406	25.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,337.00000	3,406	30.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	30.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,337.00000	4,406	33.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,613.00000	7,544	40.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,613.00000	5,544	34.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	0,001	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,614.00000	3,545	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		17.00000	0,019	23.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,630.00000	1,563	23.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,390.00000	1,459	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,003	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,387.00000	2,456	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,387.00000	3,456	30.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,387.00000	4,456	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,513.00000	7,444	40.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,513.00000	5,444	33.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,001	28.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,514.00000	3,445	28.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		19.00000	0,021	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,532.00000	1,465	23.09	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,489.00000	1,558	21.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	21.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,487.00000	2,556	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,487.00000	3,556	31.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	31.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,487.00000	4,556	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	33.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		807.00000	0,872	16.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		20.00000	0,016	16.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		900.00000	0,966	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		13.00000	0,010	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		853.00000	0,919	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		16.00000	0,013	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		204.00000	0,232	16.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		267.00000	0,226	16.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		248.00000	0,286	16.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		211.00000	0,180	16.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		303.00000	0,346	16.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		166.00000	0,140	16.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		434.00000	0,486	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		97.00000	0,080	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		509.00000	0,564	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		72.00000	0,058	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		588.00000	0,648	16.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		51.00000	0,042	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		673.00000	0,735	16.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		36.00000	0,029	16.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		762.00000	0,826	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		25.00000	0,020	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		717.00000	0,780	16.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		30.00000	0,024	16.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		155.00000	0,177	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		368.00000	0,321	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		186.00000	0,212	16.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		299.00000	0,256	16.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		223.00000	0,258	16.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		236.00000	0,202	16.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		275.00000	0,315	16.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		188.00000	0,159	16.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		334.00000	0,379	16.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		147.00000	0,123	16.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		399.00000	0,449	16.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		112.00000	0,093	16.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		471.00000	0,524	16.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		84.00000	0,068	16.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		548.00000	0,605	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		61.00000	0,049	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		630.00000	0,691	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		43.00000	0,035	16.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		365.00000	0,413	16.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		128.00000	0,107	16.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,213.00000	8,144	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	36.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,213.00000	6,144	36.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	29.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,213.00000	4,144	29.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		8.00000	0,009	26.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,221.00000	2,153	26.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,788.00000	1,857	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,787.00000	2,856	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,787.00000	3,856	32.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	32.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,163.00000	8,094	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,163.00000	6,094	35.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	29.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,163.00000	4,094	29.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		8.00000	0,009	25.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,171.00000	2,103	25.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		169.00000	0,194	16.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		332.00000	0,288	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,838.00000	1,907	23.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	23.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,837.00000	2,906	27.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,837.00000	3,906	33.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	33.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,113.00000	8,044	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,113.00000	6,044	35.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,113.00000	4,044	29.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		9.00000	0,010	25.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,122.00000	2,054	25.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,888.00000	1,957	24.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	24.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,887.00000	2,956	27.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,887.00000	3,956	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,263.00000	8,194	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,263.00000	6,194	36.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	29.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,263.00000	4,194	29.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		7.00000	0,008	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,270.00000	2,202	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		141.00000	0,161	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		404.00000	0,355	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,738.00000	1,808	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,002	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,737.00000	2,806	27.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,737.00000	3,806	32.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	32.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,363.00000	8,294	41.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,363.00000	6,294	36.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	30.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,363.00000	4,294	30.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		6.00000	0,007	26.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,369.00000	2,301	26.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		118.00000	0,134	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		481.00000	0,428	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,638.00000	1,708	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,002	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,637.00000	2,706	26.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,637.00000	3,706	31.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	31.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			7.00470	6.93400		16.49	567,380.70	81	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,666.00000	7,595	31.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	28.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,667.00000	5,596	28.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		5.00000	0,006	25.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,671.00000	3,601	25.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		58.00000	0,062	22.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,724.00000	1,657	22.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		504.00000	0,551	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		170.00000	0,146	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,347.00000	1,416	17.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		13.00000	0,011	17.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,336.00000	2,407	23.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	23.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,334.00000	3,405	28.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,334.00000	4,405	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,616.00000	7,545	31.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	28.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,617.00000	5,546	28.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		5.00000	0,006	25.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,621.00000	3,551	25.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		60.00000	0,065	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,676.00000	1,610	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		536.00000	0,584	15.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		152.00000	0,129	15.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,396.00000	1,465	17.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		12.00000	0,010	17.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,386.00000	2,457	23.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	23.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,384.00000	3,455	28.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,384.00000	4,455	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,566.00000	7,495	31.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	28.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,567.00000	5,496	28.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		6.00000	0,006	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,572.00000	3,501	25.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		62.00000	0,068	22.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,628.00000	1,563	22.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		568.00000	0,619	15.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		134.00000	0,114	15.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,445.00000	1,514	18.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		11.00000	0,009	18.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,436.00000	2,506	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,001	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,434.00000	3,505	28.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,434.00000	4,505	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		445.00000	0,488	15.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		211.00000	0,183	15.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	32.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,916.00000	7,845	32.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	28.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,917.00000	5,846	28.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		4.00000	0,004	25.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,920.00000	3,849	25.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		48.00000	0,051	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,964.00000	1,896	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		367.00000	0,404	16.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		283.00000	0,249	16.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,103.00000	1,172	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		19.00000	0,017	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,088.00000	2,158	22.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		4.00000	0,003	22.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,084.00000	3,155	27.64	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 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	27.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,084.00000	4,155	29.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	29.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	31.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,816.00000	7,745	31.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	28.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,817.00000	5,746	28.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		4.00000	0,005	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,820.00000	3,750	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		51.00000	0,055	23.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,867.00000	1,800	23.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		418.00000	0,459	16.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		234.00000	0,204	16.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,200.00000	1,269	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		16.00000	0,014	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,187.00000	2,257	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		3.00000	0,002	22.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,184.00000	3,255	27.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,184.00000	4,255	29.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	29.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	32.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,966.00000	7,895	32.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		1.00000	0,001	29.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,967.00000	5,896	29.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		3.00000	0,004	25.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,969.00000	3,899	25.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		46.00000	0,049	23.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,012.00000	1,944	23.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		343.00000	0,379	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		309.00000	0,274	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,055.00000	1,123	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		21.00000	0,018	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,038.00000	2,108	21.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,003	21.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,035.00000	3,105	27.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,034.00000	4,105	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,866.00000	7,795	32.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	28.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,867.00000	5,796	28.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		4.00000	0,004	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,870.00000	3,799	25.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		49.00000	0,053	23.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,915.00000	1,848	23.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		392.00000	0,431	16.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		258.00000	0,226	16.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,152.00000	1,220	16.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		18.00000	0,015	16.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,137.00000	2,208	22.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	22.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,134.00000	3,205	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,134.00000	4,205	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	31.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,716.00000	7,645	31.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	28.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,717.00000	5,646	28.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		5.00000	0,005	25.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,721.00000	3,650	25.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		55.00000	0,060	22.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,771.00000	1,705	22.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		474.00000	0,519	15.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		190.00000	0,164	15.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,298.00000	1,367	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		14.00000	0,012	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,286.00000	2,357	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,284.00000	3,355	28.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,284.00000	4,355	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	29.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,216.00000	8,145	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	29.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,217.00000	6,146	29.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		3.00000	0,003	25.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,219.00000	4,148	25.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		34.00000	0,038	24.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,250.00000	2,183	24.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		252.00000	0,277	17.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		468.00000	0,422	17.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		833.00000	0,894	15.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		49.00000	0,039	15.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,790.00000	1,860	20.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		6.00000	0,005	20.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,785.00000	2,856	26.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	26.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,784.00000	3,855	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,166.00000	8,095	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	29.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,167.00000	6,096	29.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		3.00000	0,003	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,169.00000	4,098	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		36.00000	0,041	24.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,202.00000	2,136	24.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		268.00000	0,294	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		434.00000	0,389	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		875.00000	0,937	14.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		41.00000	0,032	14.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,839.00000	1,910	20.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		5.00000	0,005	20.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,835.00000	2,905	26.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	26.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,834.00000	3,905	29.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	29.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,066.00000	7,995	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	29.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,067.00000	5,996	29.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		3.00000	0,003	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,069.00000	3,998	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		42.00000	0,046	24.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,108.00000	2,041	24.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		302.00000	0,332	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		368.00000	0,327	16.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		962.00000	1,027	14.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		28.00000	0,022	14.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,939.00000	2,009	21.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		5.00000	0,004	21.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,935.00000	3,005	27.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,934.00000	4,005	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	32.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,016.00000	7,945	32.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	29.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,017.00000	5,946	29.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		3.00000	0,003	25.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,019.00000	3,948	25.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		44.00000	0,048	24.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,060.00000	1,993	24.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		321.00000	0,355	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		337.00000	0,300	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,007.00000	1,075	15.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		23.00000	0,020	15.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,988.00000	2,058	21.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,003	21.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,985.00000	3,055	27.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,984.00000	4,055	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	29.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,266.00000	8,195	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	29.56	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	14/06/2010	Foreign Exchange Future	13.20	Put		6,267.00000	6,196	29.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		3.00000	0,003	25.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,269.00000	4,198	25.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		32.00000	0,036	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,298.00000	2,231	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		237.00000	0,261	17.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		503.00000	0,456	17.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		791.00000	0,851	15.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		57.00000	0,046	15.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,740.00000	1,810	19.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		6.00000	0,005	19.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,735.00000	2,806	26.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	26.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,734.00000	3,805	28.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	28.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,116.00000	8,045	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	29.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,117.00000	6,046	29.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		3.00000	0,003	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,119.00000	4,048	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		39.00000	0,043	24.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,155.00000	2,088	24.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		284.00000	0,312	16.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		400.00000	0,357	16.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		918.00000	0,982	14.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		34.00000	0,027	14.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,889.00000	1,959	20.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		5.00000	0,004	20.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,885.00000	2,955	27.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	27.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,884.00000	3,955	29.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,316.00000	8,245	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	29.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,317.00000	6,246	29.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	0,003	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,318.00000	4,248	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		30.00000	0,033	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,346.00000	2,278	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		224.00000	0,246	17.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		540.00000	0,491	17.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		751.00000	0,810	15.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		67.00000	0,055	15.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,691.00000	1,761	19.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		7.00000	0,006	19.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,685.00000	2,756	25.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,684.00000	3,755	28.75	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	28.75	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.80400	130.89100			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.19900	133.28800			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			302.56400	302.54600		5.37	0.00	0	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		19,280.00000	1,914	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		33,820.00000	3,350	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			308.10400	308.08700		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		45,438.00000	4,534	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		62,568.00000	6,230	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			313.84400	313.82800		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		58,353.00000	5,829	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		76,073.00000	7,585	6.57	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 04/02/2010	Index Future			362.09300	361.95500			0.00	0	425.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	15/12/2009	Jibar Tradeable Future			7.25000	7.24500			0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.21000	7.20100			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.12000	7.13100			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.09000	7.11400			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.09000	7.12000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.10000	7.13200			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.13000	7.14600			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.29000	7.32600			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.51000	7.54900			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.86000	7.90100			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.23000	8.28300			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.63000	8.66900			0.00	0	0.00
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JROD	On	31/12/2009	Rodi			6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			291.63000	291.55800			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.97000	296.89700			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.62100	7.61100			0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		168.00000	0,184		0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.44700	8.43900		5.25	0.00	0	6,593.00
R157	On	04/02/2010	Bond Future	7.75	Call		117.00000	0,110	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,621.00000	3,654	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.51800	8.51000		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,624.00000	1,600	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,672.00000	1,686	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.56200	8.55300		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,540.00000	2,512	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,644.00000	1,657	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.03300	9.05600		11.50	998,060,106.85	8,755	18,786.00
R186	On	04/02/2010	Bond Future	8.25	Call		155.00000	0,164	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,088.00000	7,882	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.08000	9.10300		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,953.00000	3,043	11.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Put		3,910.00000	3,787	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.11400	9.13700		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,885.00000	4,994	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,861.00000	3,760	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.51000	8.50300		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		23.00000	0,021	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,074.00000	4,099	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.57900	8.57100		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,198.00000	1,179	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,466.00000	1,477	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.62100	8.61200		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,468.00000	2,444	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,089.00000	1,097	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.08400	9.08700		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		72.00000	0,070	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,872.00000	4,855	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.15700	9.15900		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,533.00000	1,531	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,349.00000	2,337	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.20900	9.21200		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,607.00000	2,610	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,419.00000	2,407	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.07600	9.07800		8.75	0.00	0	4,207.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R204	On	04/02/2010	Bond Future	8.20	Call		80.00000	0,077	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,307.00000	5,293	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,120.00000	1,113	8.84	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,570.00000	1,551	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		262.00000	0,258	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,662.00000	3,646	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.14200	9.14400		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,715.00000	1,713	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,528.00000	2,515	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.19100	9.19300		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,876.00000	2,877	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,564.00000	2,554	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.57100	8.57400		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		13.00000	0,013	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,535.00000	3,525	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.66100	8.66400		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,221.00000	1,222	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		961.00000	0,953	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.72100	8.72400		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,801.00000	1,803	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,020.00000	1,013	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.16400	9.17700		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		69.00000	0,070	9.46	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,764.00000	5,688	9.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/05/2010	Bond Future			9.22900	9.24200		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,236.00000	2,268	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,190.00000	2,147	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.27800	9.29200		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,502.00000	3,542	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,332.00000	2,293	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.16100	9.17400		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		195.00000	0,199	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,447.00000	4,372	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.21800	9.23100		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,342.00000	2,376	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,228.00000	2,184	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.26100	9.27400		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,647.00000	3,687	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,325.00000	2,288	10.70	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.75200	8.76400		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		9.00000	0,009	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,414.00000	11,318	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,986.00000	9,077	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		48.00000	0,043	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.78100	8.79300		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,817.00000	1,846	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,219.00000	4,152	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.79900	8.81100		14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010	Bond Future	8.75	Call		3,493.00000	3,534	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,981.00000	3,926	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.80000	298.78300			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.27100	304.25500			0.00	0	0.00

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**Total for Derivatives :** **3,185,412,376.65**      **271,411**      **171,724.00**

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**j-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.57000	7.56000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.38500	8.38000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.00000	9.01500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.45500	8.45000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.03000	9.03000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.03000	9.03000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.51000	8.50500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.11500	9.12500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.12000	9.13000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.72500	8.72500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>						<b>3,185,412,376.65</b>	<b>271,411</b>	<b>171,724.00</b>	