



# Daily MTM Report

Daily summary for: 20/11/2009

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			7.59110	7.57270		19.33	53,076,971.20	6,992	321,197.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,777.00000	8,759	53.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	50.59	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,777.00000	6,759	50.59	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,327.00000	8,309	53.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,673.00000	3,691	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,527.00000	8,509	53.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	50.02	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,527.00000	6,509	50.02	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		498.00000	0,513	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		25.00000	0,022	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,473.00000	1,491	25.32	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	6.10	Put		0.00000	0,000	25.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,473.00000	2,491	31.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,473.00000	3,491	28.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,277.00000	8,259	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	49.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,277.00000	6,259	49.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,723.00000	3,741	24.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	24.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,427.00000	8,409	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,573.00000	3,591	26.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,727.00000	8,709	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	50.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,727.00000	6,709	50.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		8,927.00000	8,909	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	50.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		6,927.00000	6,909	50.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		195.00000	0,202	19.74	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		122.00000	0,111	19.74	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		1,074.00000	1,092	23.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		1.00000	0,001	23.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		2,073.00000	2,091	27.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		3,073.00000	3,091	33.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,877.00000	8,859	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,827.00000	8,809	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,827.00000	6,809	50.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,627.00000	8,609	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	50.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,627.00000	6,609	50.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,373.00000	1,391	24.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,373.00000	2,391	30.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,373.00000	3,391	29.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,677.00000	8,659	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	50.36	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	14.25	Put		6,677.00000	6,659	50.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,577.00000	8,559	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	50.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,577.00000	6,559	50.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		454.00000	0,468	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		31.00000	0,027	21.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,423.00000	1,441	25.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,423.00000	2,441	30.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,423.00000	3,441	28.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,477.00000	8,459	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	45.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,477.00000	4,459	45.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,377.00000	8,359	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	49.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,377.00000	6,359	49.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	50.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,877.00000	6,859	50.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	42.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,877.00000	3,859	42.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,623.00000	1,641	25.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,623.00000	2,641	32.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	32.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,623.00000	3,641	25.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	25.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		6,977.00000	6,959	51.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		542.00000	0,558	21.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		19.00000	0,017	21.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,523.00000	1,541	25.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,523.00000	3,541	27.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	51.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,327.00000	7,309	51.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,173.00000	1,191	24.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,000	24.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,173.00000	2,191	28.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,173.00000	3,191	32.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	51.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,177.00000	7,159	51.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,323.00000	1,341	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	6.25	Put		0.00000	0,000	24.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,323.00000	2,341	29.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,323.00000	3,341	30.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	51.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,227.00000	7,209	51.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,273.00000	2,291	29.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,273.00000	3,291	30.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	51.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,277.00000	7,259	51.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,223.00000	1,241	24.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,223.00000	2,241	29.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,223.00000	3,241	31.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,377.00000	7,359	51.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		226.00000	0,234	19.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		103.00000	0,093	19.94	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,123.00000	1,142	24.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		0.00000	0,001	24.00	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	5.45	Call		2,123.00000	2,141	28.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,123.00000	3,141	33.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	52.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,527.00000	7,509	52.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		974.00000	0,993	23.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		1.00000	0,002	23.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,973.00000	1,991	27.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,973.00000	2,991	35.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		925.00000	0,943	23.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		2.00000	0,002	23.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,923.00000	1,941	27.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	27.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,923.00000	2,941	34.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	52.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,827.00000	7,809	52.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,673.00000	1,691	26.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	26.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,673.00000	2,691	32.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	32.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	52.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,777.00000	7,759	52.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,723.00000	1,741	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,723.00000	2,741	33.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,677.00000	7,659	52.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		827.00000	0,845	22.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		4.00000	0,004	22.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,823.00000	1,841	26.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,823.00000	2,841	33.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,577.00000	7,559	52.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,027.00000	7,009	51.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,773.00000	1,791	26.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	26.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		588.00000	0,604	21.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		15.00000	0,013	21.79	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,573.00000	1,591	25.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,573.00000	2,591	31.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	31.95	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		294.00000	0,305	20.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		71.00000	0,064	20.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	52.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,727.00000	7,709	52.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		75.00000	0,077	20.43	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		302.00000	0,286	20.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,273.00000	1,291	24.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,773.00000	2,791	33.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,273.00000	4,291	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	53.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		7,977.00000	7,959	53.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		1,024.00000	1,042	23.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,001	23.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,523.00000	2,541	31.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		4,023.00000	4,041	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		778.00000	0,796	22.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		5.00000	0,005	22.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	34.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,677.00000	2,659	34.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		635.00000	0,651	22.00	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	6.95	Put		12.00000	0,010	22.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		730.00000	0,747	22.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		7.00000	0,006	22.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		682.00000	0,699	22.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		9.00000	0,008	22.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		331.00000	0,343	20.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		58.00000	0,052	20.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	38.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,277.00000	3,259	38.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		166.00000	0,173	19.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		143.00000	0,132	19.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		411.00000	0,425	20.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		38.00000	0,034	20.97	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,477.00000	5,459	47.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	46.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,077.00000	5,059	46.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		371.00000	0,383	20.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		48.00000	0,042	20.76	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		259.00000	0,268	20.15	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		86.00000	0,077	20.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	48.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,777.00000	5,759	48.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		89.00000	0,091	20.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		266.00000	0,250	20.15	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	48.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,877.00000	5,859	48.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		64.00000	0,066	20.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		341.00000	0,325	20.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,477.00000	6,459	49.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		8.00000	0,008	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		885.00000	0,867	24.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		23.00000	0,023	22.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		600.00000	0,582	22.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	49.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,427.00000	6,409	49.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	49.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,077.00000	6,059	49.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,877.00000	4,859	46.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	49.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,227.00000	6,209	49.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	49.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,327.00000	6,309	49.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	49.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,177.00000	6,159	49.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		4,977.00000	4,959	46.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	44.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,377.00000	4,359	44.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	42.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,777.00000	3,759	42.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,177.00000	3,159	38.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,577.00000	2,559	34.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		1,977.00000	1,959	30.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2.00000	0,002	26.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,379.00000	1,361	26.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		12.00000	0,012	23.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		789.00000	0,771	23.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		39.00000	0,039	21.53	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		466.00000	0,448	21.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		141.00000	0,146	19.33	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		168.00000	0,155	19.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	44.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,277.00000	4,259	44.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	41.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,677.00000	3,659	41.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	37.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,077.00000	3,059	37.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,477.00000	2,459	33.40	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	9.45	Call		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,877.00000	1,859	29.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2.00000	0,002	26.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,279.00000	1,261	26.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		17.00000	0,016	22.91	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		694.00000	0,675	22.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		121.00000	0,125	19.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		198.00000	0,184	19.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		14.00000	0,014	23.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		741.00000	0,723	23.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		104.00000	0,107	19.88	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		231.00000	0,216	19.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,677.00000	5,659	48.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	45.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,577.00000	4,559	45.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	43.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		3,977.00000	3,959	43.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,377.00000	3,359	39.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,777.00000	2,759	35.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,177.00000	2,159	31.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1.00000	0,001	27.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,578.00000	1,560	27.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		6.00000	0,006	24.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		983.00000	0,965	24.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		46.00000	0,047	21.26	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		423.00000	0,406	21.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		54.00000	0,055	20.98	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		381.00000	0,364	20.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,277.00000	5,259	47.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,677.00000	4,659	45.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	44.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,077.00000	4,059	44.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	40.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,477.00000	3,459	40.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	36.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,877.00000	2,859	36.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	32.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,277.00000	2,259	32.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1.00000	0,001	28.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,678.00000	1,660	28.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		4.00000	0,004	25.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,081.00000	1,063	25.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		33.00000	0,033	21.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		510.00000	0,492	21.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		28.00000	0,028	22.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		555.00000	0,537	22.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		20.00000	0,020	22.64	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		647.00000	0,629	22.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	48.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		5,977.00000	5,959	48.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,377.00000	5,359	47.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,777.00000	4,759	45.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	44.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,177.00000	4,159	44.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	40.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,577.00000	3,559	40.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,377.00000	2,359	32.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,778.00000	1,759	28.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3.00000	0,003	25.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,180.00000	1,162	25.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	48.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,827.00000	5,809	48.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,627.00000	4,609	45.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	39.83	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	11.00	Put		3,427.00000	3,409	39.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,227.00000	2,209	31.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1.00000	0,001	28.16	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,628.00000	1,610	28.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		5.00000	0,005	24.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,032.00000	1,014	24.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	48.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		5,927.00000	5,909	48.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,327.00000	5,309	47.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	44.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,127.00000	4,109	44.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	36.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		2,927.00000	2,909	36.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1.00000	0,001	28.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,728.00000	1,710	28.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		4.00000	0,003	25.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,131.00000	1,112	25.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	49.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,127.00000	6,109	49.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		4,927.00000	4,909	46.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	41.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,727.00000	3,709	41.85	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,527.00000	2,509	33.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	29.81	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1,927.00000	1,909	29.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2.00000	0,002	26.50	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,329.00000	1,311	26.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	48.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,027.00000	6,009	48.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	44.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,227.00000	4,209	44.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,027.00000	3,009	37.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,827.00000	1,809	29.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3.00000	0,003	25.95	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,230.00000	1,212	25.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	46.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,027.00000	5,009	46.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	42.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,827.00000	3,809	42.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,627.00000	2,609	34.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,027.00000	2,009	30.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	27.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,428.00000	1,410	27.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		10.00000	0,010	23.74	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		837.00000	0,819	23.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	48.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,727.00000	5,709	48.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	45.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,527.00000	4,509	45.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	39.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,327.00000	3,309	39.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,127.00000	2,109	31.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		1.00000	0,001	27.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,528.00000	1,510	27.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		7.00000	0,007	24.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		934.00000	0,916	24.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	47.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,527.00000	5,509	47.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	46.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,127.00000	5,109	46.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	45.63	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,727.00000	4,709	45.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	44.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,327.00000	4,309	44.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	40.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,527.00000	3,509	40.50	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	10.70	Call		0.00000	0,000	37.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,127.00000	3,109	37.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,727.00000	2,709	35.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	32.39	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,327.00000	2,309	32.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	47.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,627.00000	5,609	47.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	46.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,227.00000	5,209	46.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,827.00000	4,809	45.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	44.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,427.00000	4,409	44.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	43.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,027.00000	4,009	43.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,627.00000	3,609	41.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	38.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,227.00000	3,209	38.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,827.00000	2,809	35.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,427.00000	2,409	33.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.38	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		5,427.00000	5,409	47.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	36.78	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		2,977.00000	2,959	36.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	43.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		3,927.00000	3,909	43.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	53.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,877.00000	7,859	53.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,123.00000	4,141	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	53.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		7,927.00000	7,909	53.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		4,073.00000	4,091	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		2,023.00000	2,041	27.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	27.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		3,023.00000	3,041	34.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,127.00000	8,109	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		876.00000	0,894	23.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		3.00000	0,003	23.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,873.00000	1,891	26.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,873.00000	2,891	34.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	34.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,873.00000	3,891	22.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,027.00000	8,009	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,973.00000	3,991	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,077.00000	8,059	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,077.00000	2,059	30.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,923.00000	3,941	21.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,177.00000	8,159	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,823.00000	3,841	23.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,227.00000	8,209	53.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,773.00000	3,791	23.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,223.00000	4,241	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,173.00000	4,191	21.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.72560	7.70640		19.84	193,140.00	25	29,916.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,794.00000	8,774	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,794.00000	6,774	34.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,544.00000	8,524	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,544.00000	6,524	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		179.00000	0,184	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		723.00000	0,708	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		600.00000	0,614	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		144.00000	0,138	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,468.00000	1,488	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		12.00000	0,012	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,458.00000	2,477	26.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,001	26.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,456.00000	3,476	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,294.00000	8,274	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		784.00000	0,800	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		78.00000	0,074	18.94	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,713.00000	1,732	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	0,006	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,707.00000	2,726	28.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,706.00000	3,726	32.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,344.00000	8,324	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,344.00000	6,324	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,656.00000	3,676	31.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,444.00000	8,424	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		4.00000	0,004	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,448.00000	4,428	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		670.00000	0,685	19.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		114.00000	0,109	19.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,566.00000	1,585	21.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		10.00000	0,009	21.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,556.00000	3,576	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,744.00000	8,724	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,744.00000	6,724	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,944.00000	8,924	36.34	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	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,944.00000	6,924	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		115.00000	0,118	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,059.00000	1,042	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,060.00000	2,079	24.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,003	24.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,057.00000	3,076	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,894.00000	8,874	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,894.00000	6,874	34.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,844.00000	8,824	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,844.00000	6,824	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,644.00000	8,624	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,644.00000	6,624	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,694.00000	8,674	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,694.00000	6,674	33.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.34	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	15/03/2010	Foreign Exchange Future	16.30	Put		8,594.00000	8,574	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,594.00000	6,574	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,420.00000	1,439	20.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		14.00000	0,013	20.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,408.00000	2,427	26.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		2.00000	0,001	26.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,407.00000	3,426	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,494.00000	8,474	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,494.00000	6,474	33.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,394.00000	8,374	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,394.00000	6,374	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,896.00000	4,876	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,606.00000	3,626	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		190.00000	0,195	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		684.00000	0,669	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		634.00000	0,649	19.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		128.00000	0,123	19.18	0.00	0	110.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,517.00000	1,536	21.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		11.00000	0,010	21.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,508.00000	2,527	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		2.00000	0,001	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,506.00000	3,526	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		160.00000	0,164	22.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		804.00000	0,788	22.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		534.00000	0,548	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		178.00000	0,172	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,371.00000	1,391	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		15.00000	0,015	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,358.00000	2,377	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		2.00000	0,001	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,357.00000	3,376	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,132.00000	1,151	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		26.00000	0,025	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,109.00000	2,128	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,002	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,107.00000	3,126	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		473.00000	0,487	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		217.00000	0,211	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,275.00000	1,294	20.11	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	6.45	Put		19.00000	0,018	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,258.00000	2,278	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,257.00000	3,276	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		151.00000	0,155	22.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		845.00000	0,829	22.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		503.00000	0,517	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		197.00000	0,191	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,308.00000	2,328	25.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	25.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,307.00000	3,326	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,227.00000	1,246	19.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		21.00000	0,020	19.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,209.00000	2,228	25.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,002	25.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,207.00000	3,226	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,345.00000	5,325	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,179.00000	1,199	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		23.00000	0,023	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,159.00000	2,178	24.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,002	24.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,157.00000	3,176	30.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		4.00000	0,004	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,498.00000	4,478	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		109.00000	0,112	23.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,103.00000	1,086	23.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		343.00000	0,354	19.78	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		337.00000	0,328	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,037.00000	1,057	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		31.00000	0,031	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,010.00000	2,029	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		4.00000	0,003	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,007.00000	3,026	29.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		323.00000	0,332	19.84	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		367.00000	0,356	19.84	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		993.00000	1,011	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		37.00000	0,035	18.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,960.00000	1,979	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		4.00000	0,003	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,957.00000	2,976	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		77.00000	0,078	25.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,421.00000	1,402	25.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		745.00000	0,761	19.00	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	15/03/2010	Foreign Exchange Future	7.05	Put		89.00000	0,085	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,664.00000	1,683	22.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		8.00000	0,007	22.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,657.00000	2,677	27.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	27.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		287.00000	0,294	20.26	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		431.00000	0,418	20.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		907.00000	0,924	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		51.00000	0,048	18.76	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,861.00000	1,880	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		5.00000	0,004	23.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,857.00000	2,876	28.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	28.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		89.00000	0,091	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,283.00000	1,265	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		865.00000	0,882	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		59.00000	0,056	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,812.00000	1,831	22.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		6.00000	0,005	22.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		824.00000	0,840	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		68.00000	0,064	18.88	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,762.00000	1,782	22.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	0,006	22.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,757.00000	2,776	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	28.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,395.00000	5,375	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		4.00000	0,004	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,398.00000	4,378	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		707.00000	0,723	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		101.00000	0,097	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,615.00000	1,634	21.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		9.00000	0,008	21.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,607.00000	2,627	27.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	27.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		5.00000	0,005	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,299.00000	4,279	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		566.00000	0,581	19.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		160.00000	0,155	19.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,694.00000	7,674	35.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,323.00000	1,342	20.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		17.00000	0,016	20.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,807.00000	2,826	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,306.00000	4,326	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	36.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,944.00000	7,924	36.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		2.00000	0,002	32.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,946.00000	4,926	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,084.00000	1,104	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		28.00000	0,028	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,558.00000	2,577	27.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,001	27.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,056.00000	4,076	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		445.00000	0,458	19.54	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		239.00000	0,232	19.54	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		70.00000	0,071	25.63	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,514.00000	1,495	25.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		3.00000	0,004	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,547.00000	4,528	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		417.00000	0,430	19.60	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		261.00000	0,254	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		391.00000	0,404	19.66	0.00	0	147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		285.00000	0,278	19.66	0.00	0	120.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		49.00000	0,050	27.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,893.00000	1,874	27.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		53.00000	0,054	26.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,797.00000	1,778	26.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		366.00000	0,379	19.72	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		310.00000	0,303	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		270.00000	0,277	20.46	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		464.00000	0,451	20.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		3.00000	0,003	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,747.00000	4,727	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		226.00000	0,232	21.08	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		570.00000	0,556	21.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		2.00000	0,002	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,996.00000	4,976	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		169.00000	0,174	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		763.00000	0,748	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		3.00000	0,003	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,647.00000	4,627	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		45.00000	0,046	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,989.00000	1,970	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		254.00000	0,261	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		498.00000	0,485	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		3.00000	0,003	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,697.00000	4,677	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		240.00000	0,246	20.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		534.00000	0,520	20.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		201.00000	0,207	21.50	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		645.00000	0,631	21.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	0,003	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,796.00000	4,777	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		29.00000	0,030	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,423.00000	2,404	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		32.00000	0,033	28.71	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	10.00	Put		2,326.00000	2,307	28.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		35.00000	0,036	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,229.00000	2,210	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		213.00000	0,219	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		607.00000	0,593	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,195.00000	5,175	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		26.00000	0,027	29.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,520.00000	2,501	29.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		135.00000	0,139	22.94	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		929.00000	0,913	22.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,002	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,145.00000	5,126	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		143.00000	0,147	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		887.00000	0,871	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,245.00000	5,225	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		128.00000	0,131	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		972.00000	0,955	23.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,295.00000	5,275	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		22.00000	0,022	29.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,716.00000	2,696	29.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		24.00000	0,024	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,618.00000	2,598	29.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		121.00000	0,124	23.36	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,015.00000	0,998	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,445.00000	5,425	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		104.00000	0,106	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,148.00000	1,130	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,001	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,944.00000	5,925	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		81.00000	0,082	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,375.00000	1,356	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,545.00000	5,525	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		19.00000	0,019	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,863.00000	2,843	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		94.00000	0,096	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,238.00000	1,220	24.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	0,001	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,895.00000	5,875	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	0,001	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,645.00000	5,625	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		17.00000	0,017	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,961.00000	2,941	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		85.00000	0,086	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,329.00000	1,310	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	32.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,495.00000	5,475	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		20.00000	0,020	29.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,814.00000	2,794	29.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		98.00000	0,101	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,192.00000	1,175	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,795.00000	5,775	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		61.00000	0,062	26.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,655.00000	1,636	26.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		56.00000	0,057	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,750.00000	1,731	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,094.00000	6,074	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		47.00000	0,048	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,941.00000	1,922	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,294.00000	6,274	33.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		6.00000	0,006	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,200.00000	4,180	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		39.00000	0,040	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,133.00000	2,114	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,444.00000	6,424	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		5.00000	0,005	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,349.00000	4,329	32.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		5.00000	0,005	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,249.00000	4,229	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,194.00000	6,174	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		6.00000	0,007	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,100.00000	4,081	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		7.00000	0,007	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,001.00000	3,981	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		44.00000	0,044	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,038.00000	2,018	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,244.00000	6,224	33.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		6.00000	0,006	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,150.00000	4,130	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		7.00000	0,007	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,051.00000	4,031	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		7.00000	0,008	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,951.00000	3,932	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		8.00000	0,008	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,852.00000	3,832	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	0,001	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,595.00000	5,575	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		18.00000	0,018	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,912.00000	2,892	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		73.00000	0,075	25.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,467.00000	1,449	25.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	0,001	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,695.00000	5,675	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		14.00000	0,014	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,208.00000	3,188	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		15.00000	0,015	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,109.00000	3,089	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		16.00000	0,017	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,010.00000	2,991	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		67.00000	0,068	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,561.00000	1,542	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		1.00000	0,001	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,745.00000	5,725	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		16.00000	0,016	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,060.00000	3,040	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		64.00000	0,065	26.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,608.00000	1,589	26.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	0,001	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,845.00000	5,825	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		9.00000	0,009	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,753.00000	3,733	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		9.00000	0,010	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,653.00000	3,634	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		10.00000	0,010	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,554.00000	3,534	31.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		11.00000	0,011	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,455.00000	3,435	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		12.00000	0,012	31.23	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,356.00000	3,336	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		13.00000	0,013	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,257.00000	3,237	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		14.00000	0,015	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,158.00000	3,139	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		58.00000	0,059	26.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,702.00000	1,683	26.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,994.00000	5,974	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		8.00000	0,008	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,902.00000	3,882	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		8.00000	0,008	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,802.00000	3,782	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		9.00000	0,009	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,703.00000	3,683	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		10.00000	0,010	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,604.00000	3,584	31.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		11.00000	0,011	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,505.00000	3,485	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		12.00000	0,012	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,406.00000	3,386	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		51.00000	0,052	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	15/03/2010	Foreign Exchange Future	9.50	Put		1,845.00000	1,826	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		2.00000	0,002	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,846.00000	4,826	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		21.00000	0,021	29.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,765.00000	2,745	29.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		23.00000	0,023	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,667.00000	2,647	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		25.00000	0,026	29.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,569.00000	2,550	29.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		28.00000	0,028	29.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,472.00000	2,452	29.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		30.00000	0,031	28.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,374.00000	2,355	28.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		34.00000	0,034	28.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,278.00000	2,258	28.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		41.00000	0,042	28.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,085.00000	2,066	28.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		3.00000	0,003	32.86	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,597.00000	4,577	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		37.00000	0,038	28.35	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,181.00000	2,162	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		9.00000	0,009	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,743.00000	3,723	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		13.00000	0,013	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,307.00000	3,287	31.11	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	15.60	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,894.00000	7,874	36.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,106.00000	4,126	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,844.00000	7,824	35.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,156.00000	4,176	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,994.00000	7,974	36.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,006.00000	4,026	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,094.00000	8,074	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		304.00000	0,312	20.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		398.00000	0,386	20.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		950.00000	0,967	18.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		44.00000	0,041	18.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,911.00000	1,930	23.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		5.00000	0,004	23.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,907.00000	2,926	29.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,906.00000	3,926	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.34	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	15/03/2010	Foreign Exchange Future	15.85	Put		8,144.00000	8,124	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,144.00000	6,124	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,856.00000	3,876	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,194.00000	8,174	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,806.00000	3,826	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	35.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,744.00000	7,724	35.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,256.00000	4,276	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,794.00000	7,774	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,206.00000	4,226	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,044.00000	8,024	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,044.00000	6,024	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,956.00000	3,976	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,244.00000	8,224	36.34	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	15/03/2010	Foreign Exchange Future	3.95	Call		3,756.00000	3,776	32.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.86080	7.84050		19.96	2,122,416.00	270	18,696.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		293.00000	0,303	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		853.00000	0,842	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,311.00000	8,290	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		9.00000	0,010	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,319.00000	6,299	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,691.00000	3,712	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,361.00000	8,340	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		8.00000	0,009	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,368.00000	6,348	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,641.00000	3,662	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,461.00000	8,440	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,761.00000	8,740	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,961.00000	8,940	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		4.00000	0,005	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,964.00000	6,944	33.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		61.00000	0,064	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,021.00000	3,003	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,911.00000	8,890	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		5.00000	0,005	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,915.00000	6,894	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		63.00000	0,065	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,973.00000	2,954	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,100.00000	2,120	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		10.00000	0,009	20.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,093.00000	3,113	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,002	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,861.00000	8,840	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		5.00000	0,005	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,865.00000	6,844	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,661.00000	8,640	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,711.00000	8,690	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,611.00000	8,590	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		6.00000	0,007	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,616.00000	6,596	33.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		659.00000	0,677	19.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		269.00000	0,266	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,429.00000	1,450	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		39.00000	0,039	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,397.00000	2,417	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		7.00000	0,006	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,392.00000	3,412	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		2.00000	0,001	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,511.00000	8,490	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		7.00000	0,008	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,517.00000	6,497	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,522.00000	1,542	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		32.00000	0,031	19.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,496.00000	2,516	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		6.00000	0,005	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,492.00000	3,512	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		2.00000	0,001	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,411.00000	8,390	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		782.00000	0,801	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		192.00000	0,190	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,616.00000	1,636	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		26.00000	0,025	19.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,592.00000	3,612	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,001	29.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		8.00000	0,008	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,468.00000	6,447	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		21.00000	0,023	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,981.00000	4,962	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		317.00000	0,328	21.44	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		777.00000	0,767	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		750.00000	0,769	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		210.00000	0,208	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,569.00000	1,589	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		29.00000	0,028	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,545.00000	2,566	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		5.00000	0,005	23.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,542.00000	3,562	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		2.00000	0,001	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		282.00000	0,292	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		892.00000	0,881	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		224.00000	0,232	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,134.00000	1,121	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		5.00000	0,006	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,765.00000	6,745	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		6.00000	0,006	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,716.00000	6,695	33.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		42.00000	0,044	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,752.00000	3,733	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		6.00000	0,007	33.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,666.00000	6,646	33.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		232.00000	0,241	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,092.00000	1,080	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,203.00000	1,224	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		63.00000	0,063	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,149.00000	2,169	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		9.00000	0,008	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,143.00000	3,163	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		3.00000	0,002	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		271.00000	0,280	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		931.00000	0,919	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		631.00000	0,649	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		291.00000	0,288	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,347.00000	2,367	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	0,006	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,342.00000	3,362	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,001	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		18.00000	0,020	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,228.00000	5,209	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		33.00000	0,034	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,243.00000	4,223	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		54.00000	0,056	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,264.00000	3,245	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		260.00000	0,270	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		970.00000	0,959	22.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		604.00000	0,621	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		314.00000	0,310	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,338.00000	1,358	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		48.00000	0,047	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,297.00000	2,318	21.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	0,007	21.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,292.00000	3,312	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,001	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		18.00000	0,020	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,278.00000	5,259	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		32.00000	0,033	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,292.00000	4,272	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		52.00000	0,054	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,312.00000	3,293	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		251.00000	0,260	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,011.00000	0,999	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,293.00000	1,313	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		53.00000	0,052	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,248.00000	2,268	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	0,007	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,242.00000	3,262	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,001	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		17.00000	0,019	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,327.00000	5,308	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		51.00000	0,053	29.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,361.00000	3,342	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		241.00000	0,250	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,051.00000	1,039	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,248.00000	1,268	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		58.00000	0,057	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,199.00000	2,219	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	0,008	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,192.00000	3,213	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		16.00000	0,018	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,476.00000	5,457	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		28.00000	0,030	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,488.00000	4,469	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		47.00000	0,049	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,507.00000	3,488	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		216.00000	0,223	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,176.00000	1,162	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		482.00000	0,497	19.87	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		442.00000	0,436	19.87	0.00	0	300.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,116.00000	1,137	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		76.00000	0,076	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,050.00000	2,070	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	0,009	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,043.00000	3,063	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,002	26.09	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	7.85	Call		460.00000	0,475	19.96	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		470.00000	0,464	19.96	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,073.00000	1,094	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		83.00000	0,083	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,001.00000	2,021	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		11.00000	0,010	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,993.00000	3,013	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,002	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		15.00000	0,017	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,575.00000	5,556	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		45.00000	0,047	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,605.00000	3,586	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		200.00000	0,208	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,260.00000	1,247	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		441.00000	0,455	20.12	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		501.00000	0,494	20.12	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,033.00000	1,054	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		93.00000	0,093	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,952.00000	1,972	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		12.00000	0,011	20.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,943.00000	2,963	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,002	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		14.00000	0,016	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,674.00000	5,655	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		43.00000	0,045	30.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,703.00000	3,684	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		13.00000	0,015	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,873.00000	5,854	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		22.00000	0,024	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,882.00000	4,863	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		39.00000	0,041	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,899.00000	3,880	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		65.00000	0,067	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,925.00000	2,906	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		13.00000	0,015	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,823.00000	5,804	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		23.00000	0,025	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,833.00000	4,814	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		40.00000	0,042	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,850.00000	3,831	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		849.00000	0,869	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		159.00000	0,158	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,711.00000	1,731	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		21.00000	0,020	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,694.00000	2,715	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		14.00000	0,015	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,774.00000	5,754	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		41.00000	0,043	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,801.00000	3,782	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	14/06/2010	Foreign Exchange Future	10.60	Call		69.00000	0,071	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,829.00000	2,810	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		174.00000	0,181	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,434.00000	1,420	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		374.00000	0,386	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		634.00000	0,625	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		884.00000	0,904	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		144.00000	0,143	18.68	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,759.00000	1,779	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		19.00000	0,018	19.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,744.00000	2,764	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		4.00000	0,003	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		15.00000	0,017	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,625.00000	5,606	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		44.00000	0,046	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,654.00000	3,635	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		423.00000	0,437	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		533.00000	0,526	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		995.00000	1,015	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		105.00000	0,104	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,904.00000	1,924	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		14.00000	0,013	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,893.00000	2,914	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		16.00000	0,017	33.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,526.00000	5,506	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		27.00000	0,029	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,537.00000	4,518	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		46.00000	0,048	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,556.00000	3,537	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		193.00000	0,200	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,303.00000	1,289	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		208.00000	0,215	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,218.00000	1,204	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		19.00000	0,021	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,179.00000	5,160	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		34.00000	0,035	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,194.00000	4,174	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		187.00000	0,194	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,347.00000	1,333	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		957.00000	0,977	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		117.00000	0,116	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,855.00000	1,875	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		15.00000	0,014	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		17.00000	0,019	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,377.00000	5,358	33.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		50.00000	0,052	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,410.00000	3,391	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		163.00000	0,169	24.41	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,523.00000	1,508	24.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		815.00000	0,835	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		175.00000	0,174	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,664.00000	1,684	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		24.00000	0,023	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,645.00000	2,665	23.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		5.00000	0,004	23.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		37.00000	0,038	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,047.00000	4,027	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		157.00000	0,163	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,567.00000	1,552	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		180.00000	0,187	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,390.00000	1,376	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		719.00000	0,737	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		229.00000	0,226	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	0,002	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,662.00000	7,641	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		10.00000	0,012	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,170.00000	6,151	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		25.00000	0,027	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,685.00000	4,666	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		55.00000	0,057	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,215.00000	3,196	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,383.00000	1,404	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		43.00000	0,043	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,844.00000	2,864	24.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		4.00000	0,003	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,341.00000	4,361	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,911.00000	7,890	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		8.00000	0,009	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,418.00000	6,398	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		48.00000	0,050	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,458.00000	3,439	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		330.00000	0,342	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		740.00000	0,731	21.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,159.00000	1,180	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		69.00000	0,069	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,595.00000	2,615	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		5.00000	0,004	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,091.00000	4,111	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		152.00000	0,158	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,612.00000	1,597	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		578.00000	0,594	19.53	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		338.00000	0,333	19.53	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		29.00000	0,031	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,439.00000	4,420	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		36.00000	0,037	31.61	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,096.00000	4,076	31.61	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	9.15	Call		168.00000	0,174	24.25	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,478.00000	1,463	24.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		147.00000	0,153	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,657.00000	1,642	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		552.00000	0,569	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		362.00000	0,358	19.62	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		30.00000	0,031	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,390.00000	4,370	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		126.00000	0,131	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,886.00000	1,870	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		134.00000	0,139	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,794.00000	1,778	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		528.00000	0,544	19.70	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		388.00000	0,383	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		123.00000	0,127	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,933.00000	1,916	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		130.00000	0,135	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,840.00000	1,824	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		138.00000	0,143	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,748.00000	1,732	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		505.00000	0,520	19.79	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		415.00000	0,409	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		24.00000	0,026	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,734.00000	4,715	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		359.00000	0,371	20.95	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	8.15	Put		669.00000	0,660	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		22.00000	0,023	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,932.00000	4,912	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		67.00000	0,069	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,877.00000	2,858	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		71.00000	0,073	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,781.00000	2,762	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		75.00000	0,078	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,685.00000	2,667	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		305.00000	0,315	21.61	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		815.00000	0,804	21.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		23.00000	0,025	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,783.00000	4,764	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		73.00000	0,075	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,733.00000	2,714	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		77.00000	0,080	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,637.00000	2,619	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		344.00000	0,356	21.11	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		704.00000	0,695	21.11	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		26.00000	0,027	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,636.00000	4,616	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		79.00000	0,082	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,589.00000	2,571	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		84.00000	0,088	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,494.00000	2,477	27.55	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	10.15	Call		90.00000	0,093	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,400.00000	2,382	27.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		96.00000	0,099	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,306.00000	2,288	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		102.00000	0,106	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,212.00000	2,195	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		109.00000	0,113	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,119.00000	2,102	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		116.00000	0,120	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,026.00000	2,009	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		389.00000	0,402	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		599.00000	0,591	20.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		31.00000	0,032	31.99	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,341.00000	4,321	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		143.00000	0,148	25.07	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,703.00000	1,687	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		26.00000	0,028	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,586.00000	4,567	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		82.00000	0,085	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,542.00000	2,524	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		87.00000	0,090	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,447.00000	2,429	27.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		93.00000	0,096	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,353.00000	2,335	27.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		106.00000	0,109	26.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,166.00000	2,148	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		112.00000	0,116	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,072.00000	2,055	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		119.00000	0,123	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,979.00000	1,962	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		406.00000	0,419	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		566.00000	0,558	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		99.00000	0,102	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,259.00000	2,241	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	0,001	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,862.00000	7,840	31.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,141.00000	4,161	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		13.00000	0,014	34.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,923.00000	5,903	34.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		38.00000	0,040	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,948.00000	3,929	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,961.00000	7,940	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		12.00000	0,014	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,972.00000	5,953	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		38.00000	0,039	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,998.00000	3,978	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,041.00000	4,061	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	31.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,111.00000	8,090	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		11.00000	0,012	34.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,121.00000	6,101	34.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		35.00000	0,036	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,145.00000	4,125	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,891.00000	3,911	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,011.00000	7,990	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		12.00000	0,014	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,022.00000	6,003	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,991.00000	4,011	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,660.00000	9,639	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,061.00000	8,040	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		11.00000	0,013	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,071.00000	6,052	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,941.00000	3,961	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,161.00000	8,140	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,841.00000	3,861	30.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,211.00000	8,190	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		10.00000	0,011	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,220.00000	6,200	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		920.00000	0,940	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		130.00000	0,129	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,807.00000	1,827	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		17.00000	0,016	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,794.00000	2,814	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		4.00000	0,003	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,791.00000	3,811	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	0,002	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,762.00000	7,741	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,241.00000	4,261	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		2.00000	0,002	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,812.00000	7,791	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,191.00000	4,211	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,261.00000	8,240	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		9.00000	0,011	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,269.00000	6,250	34.19	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	4.10	Call		3,741.00000	3,762	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	30.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.99690	7.97550		20.19	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		15.00000	0,020	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,890.00000	7,873	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		37.00000	0,040	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,912.00000	5,893	33.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		79.00000	0,083	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,954.00000	3,936	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		190.00000	0,198	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,065.00000	2,051	25.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,234.00000	1,259	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		109.00000	0,112	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,143.00000	2,164	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		18.00000	0,017	19.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,132.00000	3,152	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		7.00000	0,005	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,127.00000	4,148	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		2.00000	0,001	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		15.00000	0,020	35.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,840.00000	7,823	35.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		37.00000	0,041	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,862.00000	5,844	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		80.00000	0,084	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,905.00000	3,887	29.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		195.00000	0,203	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,020.00000	2,006	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		644.00000	0,665	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		469.00000	0,468	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,276.00000	1,299	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		101.00000	0,102	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,192.00000	2,213	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		17.00000	0,016	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,181.00000	3,202	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		6.00000	0,005	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,176.00000	4,198	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		621.00000	0,643	19.88	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		496.00000	0,496	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		14.00000	0,019	35.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,939.00000	7,922	35.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		36.00000	0,039	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,961.00000	5,942	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		78.00000	0,082	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,003.00000	3,985	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		186.00000	0,194	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,111.00000	2,097	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		599.00000	0,621	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		524.00000	0,524	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,193.00000	1,218	18.13	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	13/09/2010	Foreign Exchange Future	6.90	Put		118.00000	0,121	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,093.00000	2,115	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		18.00000	0,018	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,082.00000	3,103	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		7.00000	0,006	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,077.00000	4,098	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		2.00000	0,001	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		14.00000	0,019	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,989.00000	7,972	35.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		36.00000	0,039	33.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,011.00000	5,992	33.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		76.00000	0,080	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,051.00000	4,033	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		181.00000	0,189	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,156.00000	2,142	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		578.00000	0,599	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		553.00000	0,552	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,153.00000	1,179	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		128.00000	0,132	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,044.00000	2,066	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		19.00000	0,019	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,033.00000	3,053	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		8.00000	0,006	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,027.00000	4,048	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	28.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		13.00000	0,018	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,088.00000	8,071	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		34.00000	0,037	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,109.00000	6,090	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		73.00000	0,077	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,148.00000	4,130	30.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		172.00000	0,180	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,247.00000	2,233	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		541.00000	0,560	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		616.00000	0,613	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,080.00000	1,103	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		155.00000	0,156	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,949.00000	1,969	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		24.00000	0,022	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,933.00000	2,954	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		8.00000	0,007	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,927.00000	3,948	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		13.00000	0,018	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,138.00000	8,121	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		33.00000	0,037	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,158.00000	6,140	33.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		72.00000	0,076	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,197.00000	4,179	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		168.00000	0,176	25.96	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,293.00000	2,279	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		523.00000	0,542	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		648.00000	0,645	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,045.00000	1,068	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		170.00000	0,171	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,902.00000	1,922	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		27.00000	0,025	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,884.00000	2,904	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		9.00000	0,007	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,878.00000	3,899	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		3.00000	0,002	27.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		13.00000	0,017	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,188.00000	8,170	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		32.00000	0,036	33.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,207.00000	6,189	33.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		70.00000	0,074	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,245.00000	4,227	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		164.00000	0,171	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,339.00000	2,324	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		506.00000	0,525	20.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		681.00000	0,678	20.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		1,011.00000	1,034	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		186.00000	0,187	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,855.00000	1,875	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		30.00000	0,028	18.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,834.00000	2,855	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		9.00000	0,008	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,828.00000	3,849	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		3.00000	0,002	27.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		12.00000	0,016	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,337.00000	8,319	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		30.00000	0,034	33.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,355.00000	6,337	33.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		66.00000	0,070	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,391.00000	4,373	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		152.00000	0,159	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,477.00000	2,462	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		913.00000	0,936	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		238.00000	0,239	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,715.00000	1,736	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		40.00000	0,039	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,686.00000	2,706	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		11.00000	0,009	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,678.00000	3,699	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,002	26.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		12.00000	0,016	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,287.00000	8,269	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		31.00000	0,035	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,306.00000	6,288	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		67.00000	0,071	30.53	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	13/09/2010	Foreign Exchange Future	12.25	Put		4,342.00000	4,324	30.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		156.00000	0,163	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,431.00000	2,416	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		474.00000	0,491	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		749.00000	0,744	20.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		945.00000	0,968	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		220.00000	0,221	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,762.00000	1,782	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		37.00000	0,035	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,735.00000	2,756	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		10.00000	0,009	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,728.00000	3,749	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		3.00000	0,002	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		11.00000	0,015	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,436.00000	8,418	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		29.00000	0,033	33.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,454.00000	6,436	33.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		63.00000	0,067	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,488.00000	4,470	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		144.00000	0,151	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,569.00000	2,554	26.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		430.00000	0,446	21.30	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		855.00000	0,849	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		853.00000	0,875	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		278.00000	0,278	18.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,624.00000	1,645	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		49.00000	0,048	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,587.00000	2,607	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		12.00000	0,010	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,579.00000	3,600	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		4.00000	0,003	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		458.00000	0,476	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		783.00000	0,779	21.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		16.00000	0,021	35.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,741.00000	7,724	35.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		39.00000	0,042	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,764.00000	5,745	32.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		83.00000	0,088	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,808.00000	3,791	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		204.00000	0,213	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,929.00000	1,916	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		691.00000	0,713	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		416.00000	0,416	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,360.00000	1,383	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		85.00000	0,086	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,290.00000	2,311	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		15.00000	0,014	20.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,281.00000	3,301	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		6.00000	0,004	25.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,276.00000	4,297	28.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		15.00000	0,020	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,790.00000	7,773	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		38.00000	0,041	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,813.00000	5,794	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		82.00000	0,086	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,857.00000	3,839	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		200.00000	0,208	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,975.00000	1,961	25.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		667.00000	0,689	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		442.00000	0,442	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,317.00000	1,341	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		92.00000	0,094	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,241.00000	2,262	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		16.00000	0,015	19.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,231.00000	3,251	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		6.00000	0,004	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,226.00000	4,247	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		14.00000	0,019	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,039.00000	8,022	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		35.00000	0,038	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,060.00000	6,041	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		75.00000	0,079	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,100.00000	4,082	30.14	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	13/09/2010	Foreign Exchange Future	10.00	Call		177.00000	0,185	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,202.00000	2,188	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		559.00000	0,579	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		584.00000	0,582	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,116.00000	1,139	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		141.00000	0,142	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,996.00000	2,017	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		21.00000	0,020	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,983.00000	3,003	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		8.00000	0,006	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,977.00000	3,998	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		12.00000	0,017	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,237.00000	8,220	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		32.00000	0,035	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,257.00000	6,238	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		68.00000	0,072	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,293.00000	4,275	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		159.00000	0,167	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,384.00000	2,370	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		489.00000	0,508	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		714.00000	0,711	20.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		977.00000	1,001	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		202.00000	0,204	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,808.00000	1,828	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	13/09/2010	Foreign Exchange Future	6.20	Put		33.00000	0,031	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,785.00000	2,805	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		10.00000	0,008	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,778.00000	3,799	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		3.00000	0,002	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		11.00000	0,016	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,386.00000	8,369	35.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		29.00000	0,033	33.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,404.00000	6,386	33.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		64.00000	0,068	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,439.00000	4,421	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		148.00000	0,155	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,523.00000	2,508	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		444.00000	0,461	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		819.00000	0,814	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		883.00000	0,905	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		258.00000	0,258	18.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,670.00000	1,691	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		45.00000	0,044	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,636.00000	2,657	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		11.00000	0,010	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,629.00000	3,649	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		4.00000	0,002	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		251.00000	0,262	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,576.00000	1,565	23.80	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			8.12860	8.10660		20.39	0.00	0	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		41.00000	0,042	34.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,884.00000	7,863	34.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		71.00000	0,073	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,914.00000	5,894	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		129.00000	0,132	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,972.00000	3,953	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		272.00000	0,278	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,115.00000	2,099	24.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		736.00000	0,751	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		579.00000	0,572	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,314.00000	1,336	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		157.00000	0,157	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,187.00000	2,210	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		30.00000	0,031	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,165.00000	3,188	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		8.00000	0,009	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,159.00000	4,181	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		528.00000	0,539	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		971.00000	0,960	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		40.00000	0,042	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,933.00000	7,913	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		70.00000	0,072	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,963.00000	5,943	31.95	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		127.00000	0,130	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,020.00000	4,001	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		266.00000	0,272	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,159.00000	2,143	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,276.00000	1,297	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		169.00000	0,168	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,138.00000	2,162	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		31.00000	0,033	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,116.00000	3,138	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,009	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,109.00000	4,131	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		40.00000	0,041	34.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,983.00000	7,962	34.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		69.00000	0,071	32.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,012.00000	5,992	32.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		125.00000	0,128	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,068.00000	4,049	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		261.00000	0,267	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,204.00000	2,188	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		695.00000	0,710	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		638.00000	0,631	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,238.00000	1,259	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		181.00000	0,180	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,090.00000	2,114	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	13/12/2010	Foreign Exchange Future	6.05	Put		33.00000	0,035	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,066.00000	3,089	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		9.00000	0,010	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,059.00000	4,081	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	0,002	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		39.00000	0,041	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,032.00000	8,012	34.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		68.00000	0,070	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,061.00000	6,041	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		123.00000	0,126	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,116.00000	4,097	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		256.00000	0,262	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,249.00000	2,233	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		675.00000	0,690	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		668.00000	0,661	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,201.00000	1,222	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		194.00000	0,193	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,042.00000	2,066	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		35.00000	0,037	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,017.00000	3,039	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		10.00000	0,010	21.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,010.00000	4,032	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		715.00000	0,730	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		608.00000	0,601	20.04	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	13/12/2010	Foreign Exchange Future	16.15	Call		38.00000	0,040	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,081.00000	8,061	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		67.00000	0,069	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,110.00000	6,090	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		121.00000	0,124	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,164.00000	4,145	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		250.00000	0,257	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,293.00000	2,278	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		657.00000	0,671	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		700.00000	0,692	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,167.00000	1,186	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		210.00000	0,207	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,996.00000	2,018	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		39.00000	0,039	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,968.00000	2,990	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		11.00000	0,011	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,960.00000	3,982	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		38.00000	0,039	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,131.00000	8,110	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		66.00000	0,068	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,159.00000	6,139	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		119.00000	0,122	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,212.00000	4,193	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		245.00000	0,251	25.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,338.00000	2,322	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		639.00000	0,652	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		732.00000	0,723	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,135.00000	1,153	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		228.00000	0,224	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,951.00000	1,972	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		44.00000	0,043	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,918.00000	2,940	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		11.00000	0,011	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,910.00000	3,932	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		37.00000	0,038	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,180.00000	8,159	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		65.00000	0,067	32.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,208.00000	6,188	32.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		117.00000	0,120	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,260.00000	4,241	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		240.00000	0,246	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,383.00000	2,367	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		621.00000	0,635	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		764.00000	0,756	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,103.00000	1,121	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		246.00000	0,242	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,905.00000	1,927	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		48.00000	0,048	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	5.25	Call		2,869.00000	2,891	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		12.00000	0,012	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,860.00000	3,883	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		3.00000	0,004	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		34.00000	0,035	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,377.00000	8,356	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		61.00000	0,063	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,404.00000	6,384	32.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		109.00000	0,112	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,452.00000	4,433	29.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		220.00000	0,226	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,563.00000	2,547	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		557.00000	0,569	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		900.00000	0,890	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		983.00000	1,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		326.00000	0,321	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,727.00000	1,749	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		70.00000	0,070	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,673.00000	2,695	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		16.00000	0,016	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,662.00000	3,684	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		35.00000	0,036	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,328.00000	8,307	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		62.00000	0,064	32.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,355.00000	6,335	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		111.00000	0,114	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,404.00000	4,385	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		225.00000	0,231	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,518.00000	2,502	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		572.00000	0,585	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		865.00000	0,856	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		1,012.00000	1,029	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		305.00000	0,300	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,771.00000	1,793	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		64.00000	0,064	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,722.00000	2,744	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		15.00000	0,015	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,711.00000	3,733	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,004	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		514.00000	0,525	21.48	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,007.00000	0,996	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		33.00000	0,035	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,426.00000	8,406	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		60.00000	0,062	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,453.00000	6,433	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		108.00000	0,111	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,501.00000	4,482	29.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		216.00000	0,221	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,609.00000	2,592	25.91	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	13/12/2010	Foreign Exchange Future	8.50	Call		542.00000	0,554	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		935.00000	0,925	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		955.00000	0,972	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		348.00000	0,343	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,684.00000	1,705	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		77.00000	0,076	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,624.00000	2,646	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		17.00000	0,017	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,612.00000	3,634	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		604.00000	0,617	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		797.00000	0,788	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		42.00000	0,043	34.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,785.00000	7,764	34.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		73.00000	0,075	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,816.00000	5,796	31.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		133.00000	0,136	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,876.00000	3,857	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		283.00000	0,290	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,026.00000	2,011	24.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		780.00000	0,795	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		523.00000	0,516	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,393.00000	1,414	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		136.00000	0,135	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,283.00000	2,306	19.22	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	5.85	Put		26.00000	0,027	19.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,264.00000	3,287	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		7.00000	0,008	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,258.00000	4,280	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		41.00000	0,043	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,834.00000	7,814	34.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		72.00000	0,074	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,865.00000	5,845	31.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		131.00000	0,134	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,924.00000	3,905	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		277.00000	0,284	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,070.00000	2,055	24.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		757.00000	0,773	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		550.00000	0,544	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,353.00000	1,375	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		146.00000	0,146	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,235.00000	2,258	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		28.00000	0,029	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,215.00000	3,237	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,008	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,208.00000	4,230	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		36.00000	0,038	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,229.00000	8,209	34.36	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		64.00000	0,066	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,257.00000	6,237	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		115.00000	0,118	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,308.00000	4,289	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		235.00000	0,241	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,428.00000	2,412	25.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,072.00000	1,089	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		265.00000	0,260	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,860.00000	1,882	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		53.00000	0,053	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,820.00000	2,842	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		13.00000	0,013	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,811.00000	3,833	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		35.00000	0,037	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,278.00000	8,258	34.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		63.00000	0,065	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,306.00000	6,286	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		113.00000	0,116	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,356.00000	4,337	29.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		230.00000	0,236	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,473.00000	2,457	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		588.00000	0,601	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		831.00000	0,822	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,041.00000	1,059	18.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		284.00000	0,280	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,815.00000	1,837	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		58.00000	0,058	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,771.00000	2,793	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		14.00000	0,014	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,761.00000	3,783	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		52.00000	0,053	33.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,995.00000	6,974	33.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		91.00000	0,093	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,034.00000	5,014	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		174.00000	0,179	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,117.00000	3,100	26.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		408.00000	0,417	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,351.00000	1,338	22.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,057.00000	5,079	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.52430	12.57920		18.63	0.00	0	34,047.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,321.00000	9,376	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	51.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,321.00000	7,376	51.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		1.00000	0,001	48.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,322.00000	5,377	48.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		5.00000	0,004	39.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,326.00000	3,380	39.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		749.00000	0,700	22.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		70.00000	0,076	22.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,691.00000	1,637	30.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		12.00000	0,013	30.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,681.00000	2,626	35.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2.00000	0,002	35.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,021.00000	9,076	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		1.00000	0,001	46.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,022.00000	5,077	46.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		1,018.00000	0,967	24.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		39.00000	0,043	24.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,980.00000	2,925	36.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		1.00000	0,001	36.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		8,821.00000	8,876	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	51.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		6,821.00000	6,876	51.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		2.00000	0,001	45.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		4,823.00000	4,877	45.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		8.00000	0,007	36.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		2,829.00000	2,883	36.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		359.00000	0,317	19.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		180.00000	0,193	19.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		1,207.00000	1,154	26.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		28.00000	0,030	26.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		2,184.00000	2,129	33.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		5.00000	0,005	33.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		3,180.00000	3,125	35.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1.00000	0,001	35.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,671.00000	8,726	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	51.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,671.00000	6,726	51.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		2.00000	0,001	45.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,673.00000	4,727	45.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		9.00000	0,008	36.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,680.00000	2,734	36.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		465.00000	0,420	20.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		136.00000	0,146	20.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,351.00000	1,297	27.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		22.00000	0,023	27.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,333.00000	2,278	34.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		4.00000	0,004	34.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,329.00000	3,274	34.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	34.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,571.00000	8,626	51.83	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	19.15	Call		0.00000	0,000	51.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,571.00000	6,626	51.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		2.00000	0,002	44.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,573.00000	4,628	44.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		542.00000	0,495	21.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		113.00000	0,121	21.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,447.00000	1,394	28.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		18.00000	0,020	28.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,432.00000	2,377	34.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		3.00000	0,003	34.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,429.00000	3,374	33.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	33.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,421.00000	8,476	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		1.00000	0,000	51.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,422.00000	6,476	51.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		2.00000	0,002	43.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,423.00000	4,478	43.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		664.00000	0,616	22.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		85.00000	0,092	22.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,593.00000	1,539	29.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		14.00000	0,015	29.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,581.00000	2,526	35.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2.00000	0,002	35.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,579.00000	3,524	32.07	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	9.00	Put		0.00000	0,000	32.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,471.00000	8,526	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		1.00000	0,000	51.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,472.00000	6,526	51.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		2.00000	0,002	44.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,473.00000	4,528	44.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		622.00000	0,575	21.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		93.00000	0,101	21.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,545.00000	1,491	28.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		16.00000	0,017	28.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,532.00000	2,477	34.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		3.00000	0,003	34.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,529.00000	3,474	32.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	32.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		8,871.00000	8,926	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	51.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		6,871.00000	6,926	51.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		2.00000	0,001	46.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		4,873.00000	4,927	46.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		7.00000	0,006	37.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		2,878.00000	2,932	37.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		326.00000	0,285	19.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		197.00000	0,211	19.28	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	11.45	Call		1,159.00000	1,107	25.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		30.00000	0,033	25.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		2,135.00000	2,080	33.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		6.00000	0,006	33.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		3,130.00000	3,075	36.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1.00000	0,001	36.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		8,971.00000	9,026	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	51.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		6,971.00000	7,026	51.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		1.00000	0,001	46.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		4,972.00000	5,027	46.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		6.00000	0,006	37.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		2,977.00000	3,032	37.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		264.00000	0,226	18.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		235.00000	0,252	18.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		1,065.00000	1,013	25.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		36.00000	0,039	25.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		2,036.00000	1,982	32.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		7.00000	0,008	32.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		3,030.00000	2,975	37.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		1.00000	0,001	37.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,221.00000	9,276	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	51.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,221.00000	7,276	51.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		1.00000	0,001	47.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,222.00000	5,277	47.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		836.00000	0,787	23.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		57.00000	0,063	23.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,789.00000	1,735	30.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		10.00000	0,011	30.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,271.00000	9,326	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		1.00000	0,001	47.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,272.00000	5,327	47.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		5.00000	0,004	38.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,276.00000	3,330	38.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		792.00000	0,743	23.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		63.00000	0,069	23.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,731.00000	2,676	35.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2.00000	0,002	35.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,171.00000	9,226	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	51.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,171.00000	7,226	51.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		1.00000	0,001	47.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,172.00000	5,227	47.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		5.00000	0,005	38.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,176.00000	3,231	38.34	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	11.75	Call		881.00000	0,831	23.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		52.00000	0,057	23.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,839.00000	1,784	31.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		10.00000	0,010	31.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,830.00000	2,775	36.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		1.00000	0,001	36.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,121.00000	9,176	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	51.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,121.00000	7,176	51.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		1.00000	0,001	47.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,122.00000	5,177	47.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		6.00000	0,005	38.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,127.00000	3,181	38.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		926.00000	0,876	24.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		47.00000	0,052	24.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,888.00000	1,834	31.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		9.00000	0,010	31.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,880.00000	2,825	36.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		1.00000	0,001	36.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,071.00000	9,126	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	51.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,071.00000	7,126	51.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		1.00000	0,001	47.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,072.00000	5,127	47.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		6.00000	0,005	37.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,077.00000	3,131	37.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		218.00000	0,191	19.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		289.00000	0,317	19.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		972.00000	0,921	24.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		43.00000	0,047	24.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,937.00000	1,883	31.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		8.00000	0,009	31.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,930.00000	2,875	36.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		1.00000	0,001	36.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		8,921.00000	8,976	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	51.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		6,921.00000	6,976	51.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		1.00000	0,001	46.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		4,922.00000	4,977	46.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		7.00000	0,006	37.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		2,928.00000	2,982	37.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		295.00000	0,255	18.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		216.00000	0,231	18.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		1,112.00000	1,060	25.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		33.00000	0,036	25.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		2,085.00000	2,031	32.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		6.00000	0,007	32.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		3,080.00000	3,025	36.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1.00000	0,001	36.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		8,721.00000	8,776	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	51.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		6,721.00000	6,776	51.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		8.00000	0,007	36.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		2,729.00000	2,783	36.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		429.00000	0,385	20.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		150.00000	0,161	20.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		2,283.00000	2,228	33.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		4.00000	0,004	33.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		3,279.00000	3,224	34.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	34.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		8,771.00000	8,826	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	51.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		6,771.00000	6,826	51.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		2.00000	0,001	45.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		4,773.00000	4,827	45.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		1,254.00000	1,201	26.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		25.00000	0,027	26.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		2,234.00000	2,179	33.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		5.00000	0,005	33.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	51.83	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	21.20	Put		8,621.00000	8,676	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	51.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,621.00000	6,676	51.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		2.00000	0,001	44.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,623.00000	4,677	44.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		503.00000	0,457	20.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		124.00000	0,133	20.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,399.00000	1,345	27.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		20.00000	0,021	27.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,382.00000	2,328	34.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		3.00000	0,004	34.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,379.00000	3,324	33.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	33.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,521.00000	8,576	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	51.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,521.00000	6,576	51.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		2.00000	0,002	44.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,523.00000	4,578	44.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,496.00000	1,442	28.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		17.00000	0,018	28.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,482.00000	2,427	34.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		3.00000	0,003	34.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		57.00000	0,050	25.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,028.00000	1,076	25.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		65.00000	0,057	25.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		936.00000	0,983	25.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		75.00000	0,065	24.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		846.00000	0,891	24.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		86.00000	0,075	23.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		757.00000	0,801	23.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		115.00000	0,101	22.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		586.00000	0,627	22.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		158.00000	0,138	20.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		429.00000	0,464	20.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		185.00000	0,162	20.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		356.00000	0,388	20.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		99.00000	0,086	22.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		670.00000	0,712	22.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		135.00000	0,117	21.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		506.00000	0,543	21.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		201.00000	0,176	19.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		322.00000	0,352	19.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		236.00000	0,208	18.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		257.00000	0,284	18.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		125.00000	0,109	21.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		546.00000	0,585	21.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		146.00000	0,127	21.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		467.00000	0,503	21.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		61.00000	0,053	25.49	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	13.50	Put		982.00000	1,029	25.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		70.00000	0,061	24.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		891.00000	0,937	24.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		80.00000	0,070	24.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		801.00000	0,846	24.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		92.00000	0,080	23.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		713.00000	0,756	23.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		107.00000	0,093	22.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		628.00000	0,669	22.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	51.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,021.00000	7,076	51.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		1.00000	0,001	49.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,522.00000	5,577	49.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		2.00000	0,002	42.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,023.00000	4,078	42.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		582.00000	0,535	21.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		103.00000	0,111	21.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,987.00000	1,932	32.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		8.00000	0,008	32.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,479.00000	3,424	32.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	32.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,979.00000	4,924	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	51.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,271.00000	7,326	51.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		1.00000	0,001	50.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		5,772.00000	5,827	50.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		2.00000	0,002	43.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,273.00000	4,328	43.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		8.00000	0,007	36.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		2,779.00000	2,833	36.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		393.00000	0,350	19.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		164.00000	0,176	19.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,740.00000	1,686	30.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		11.00000	0,012	30.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		3,230.00000	3,174	35.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1.00000	0,000	35.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,729.00000	4,674	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		7,721.00000	7,776	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		1.00000	0,001	51.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,222.00000	6,277	51.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		2.00000	0,001	45.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		4,723.00000	4,777	45.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		5.00000	0,004	38.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,226.00000	3,280	38.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		171.00000	0,149	20.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		392.00000	0,425	20.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		1,302.00000	1,249	27.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		23.00000	0,025	27.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,781.00000	2,726	35.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2.00000	0,002	35.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		4,279.00000	4,224	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		54.00000	0,047	26.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,075.00000	1,123	26.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		44.00000	0,039	27.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,215.00000	1,265	27.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		50.00000	0,044	26.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,121.00000	1,170	26.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		47.00000	0,041	26.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,168.00000	1,217	26.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		42.00000	0,037	27.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,263.00000	1,313	27.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		11.00000	0,010	35.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,482.00000	2,536	35.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		12.00000	0,011	34.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,383.00000	2,437	34.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		35.00000	0,031	28.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,406.00000	1,457	28.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		40.00000	0,035	28.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,311.00000	1,361	28.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		10.00000	0,009	35.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,581.00000	2,635	35.71	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		16.00000	0,014	33.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,187.00000	2,240	33.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		18.00000	0,016	33.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,089.00000	2,142	33.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		20.00000	0,018	33.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		1,991.00000	2,044	33.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		22.00000	0,019	32.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		1,893.00000	1,945	32.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		24.00000	0,021	31.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		1,795.00000	1,847	31.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		26.00000	0,023	30.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,697.00000	1,749	30.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		29.00000	0,025	30.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,600.00000	1,651	30.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		32.00000	0,028	29.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,503.00000	1,554	29.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		34.00000	0,029	29.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,455.00000	1,505	29.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		37.00000	0,033	28.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,358.00000	1,409	28.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		23.00000	0,020	31.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		1,844.00000	1,896	31.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		25.00000	0,022	31.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		1,746.00000	1,798	31.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		27.00000	0,024	30.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,648.00000	1,700	30.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		30.00000	0,027	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,551.00000	1,603	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		6.00000	0,005	37.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,027.00000	3,081	37.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		9.00000	0,008	35.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,630.00000	2,684	35.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		10.00000	0,009	35.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,531.00000	2,585	35.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		12.00000	0,010	35.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,433.00000	2,486	35.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		13.00000	0,012	34.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,334.00000	2,388	34.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		15.00000	0,013	34.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,236.00000	2,289	34.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		17.00000	0,015	33.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,138.00000	2,191	33.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		19.00000	0,017	33.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,040.00000	2,093	33.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		21.00000	0,018	32.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		1,942.00000	1,994	32.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		14.00000	0,012	34.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,285.00000	2,338	34.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	51.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		7,821.00000	7,876	51.78	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	14/12/2009	Foreign Exchange Future	18.40	Call		1.00000	0,001	50.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		5,822.00000	5,877	50.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		3.00000	0,003	41.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		3,824.00000	3,879	41.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		4,179.00000	4,124	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		1.00000	0,001	50.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		5,722.00000	5,777	50.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		3.00000	0,003	40.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		3,724.00000	3,779	40.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	51.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		7,771.00000	7,826	51.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		3.00000	0,003	40.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		3,774.00000	3,829	40.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		4,229.00000	4,174	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		7,971.00000	8,026	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		1.00000	0,001	51.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		5,972.00000	6,027	51.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		3.00000	0,002	41.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		3,974.00000	4,028	41.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		4,029.00000	3,974	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	51.83	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	20.60	Put		8,021.00000	8,076	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		1.00000	0,001	51.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,022.00000	6,077	51.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,979.00000	3,924	28.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	28.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,071.00000	8,126	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		1.00000	0,001	51.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,072.00000	6,127	51.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		2.00000	0,002	42.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,073.00000	4,128	42.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,929.00000	3,874	28.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	28.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,121.00000	8,176	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		1.00000	0,001	51.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,122.00000	6,177	51.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		2.00000	0,002	42.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,123.00000	4,178	42.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,879.00000	3,824	29.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	29.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,321.00000	8,376	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		1.00000	0,000	51.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,322.00000	6,376	51.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		2.00000	0,002	43.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,323.00000	4,378	43.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,679.00000	3,624	31.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	31.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,271.00000	8,326	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		1.00000	0,001	51.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,272.00000	6,327	51.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,729.00000	3,674	30.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	30.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,371.00000	8,426	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		1.00000	0,000	51.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,372.00000	6,426	51.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		2.00000	0,002	43.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,373.00000	4,428	43.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		706.00000	0,657	22.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		77.00000	0,083	22.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,642.00000	1,588	29.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		13.00000	0,014	29.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,631.00000	2,576	35.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2.00000	0,002	35.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,629.00000	3,574	31.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	31.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	51.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,571.00000	7,626	51.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		1.00000	0,001	49.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,572.00000	5,627	49.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		4.00000	0,003	40.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,575.00000	3,629	40.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,429.00000	4,374	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,829.00000	3,774	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,829.00000	4,774	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,779.00000	3,724	30.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	30.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,779.00000	4,724	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,929.00000	4,874	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,371.00000	7,426	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		1.00000	0,001	48.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,372.00000	5,427	48.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		4.00000	0,004	39.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,375.00000	3,430	39.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,629.00000	4,574	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	28.04	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	20.20	Call		0.00000	0,000	51.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,621.00000	7,676	51.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		1.00000	0,001	49.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,622.00000	5,677	49.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		3.00000	0,003	40.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,624.00000	3,679	40.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,379.00000	4,324	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	51.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		7,871.00000	7,926	51.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		1.00000	0,001	50.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		5,872.00000	5,927	50.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		3.00000	0,002	41.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		3,874.00000	3,928	41.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		4,129.00000	4,074	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,679.00000	4,624	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	51.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,421.00000	7,476	51.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		1.00000	0,001	48.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,422.00000	5,477	48.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		4.00000	0,004	39.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,425.00000	3,480	39.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,579.00000	4,524	28.04	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	8.00	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	51.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,671.00000	7,726	51.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		1.00000	0,001	49.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,672.00000	5,727	49.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		3.00000	0,003	40.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,674.00000	3,729	40.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,329.00000	4,274	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	51.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		7,921.00000	7,976	51.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		1.00000	0,001	50.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		5,922.00000	5,977	50.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		3.00000	0,002	41.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		3,924.00000	3,978	41.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		4,079.00000	4,024	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	28.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,171.00000	8,226	51.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		1.00000	0,001	51.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,172.00000	6,227	51.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		2.00000	0,002	42.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,173.00000	4,228	42.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.73800	12.79380		17.79	0.00	0	1,843.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	34.16	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,208.00000	9,264	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		8.00000	0,007	33.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,214.00000	7,269	33.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		18.00000	0,017	29.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,224.00000	5,279	29.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		49.00000	0,047	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,255.00000	3,309	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		198.00000	0,186	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,404.00000	1,448	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		433.00000	0,409	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		639.00000	0,671	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		965.00000	0,923	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		171.00000	0,185	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,847.00000	1,794	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		53.00000	0,056	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,816.00000	2,760	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		22.00000	0,022	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,358.00000	9,414	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		7.00000	0,007	33.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,363.00000	7,419	33.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		17.00000	0,016	29.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,373.00000	5,428	29.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		45.00000	0,042	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,401.00000	3,454	25.62	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	14.15	Call		177.00000	0,166	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,533.00000	1,578	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		384.00000	0,363	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		740.00000	0,775	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		863.00000	0,823	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		219.00000	0,235	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,706.00000	1,653	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		62.00000	0,065	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,669.00000	2,614	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		25.00000	0,026	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,308.00000	9,364	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		7.00000	0,007	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,313.00000	7,369	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		17.00000	0,016	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,323.00000	5,378	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		46.00000	0,044	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,352.00000	3,406	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		183.00000	0,172	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,489.00000	1,534	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		399.00000	0,377	18.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		705.00000	0,739	18.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		896.00000	0,855	16.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		202.00000	0,217	16.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,753.00000	1,700	19.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		59.00000	0,062	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,718.00000	2,663	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		24.00000	0,025	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,653.00000	3,597	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		9.00000	0,009	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,709.00000	8,765	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		10.00000	0,009	32.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,716.00000	6,771	32.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		4.00000	0,003	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,560.00000	8,615	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		10.00000	0,010	32.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,566.00000	6,622	32.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		24.00000	0,022	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,580.00000	4,634	28.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		76.00000	0,071	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,632.00000	2,683	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		327.00000	0,309	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		883.00000	0,921	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		738.00000	0,702	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		294.00000	0,314	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,519.00000	1,467	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		75.00000	0,079	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,473.00000	2,419	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		29.00000	0,031	22.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,455.00000	3,400	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		11.00000	0,012	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,410.00000	8,466	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		11.00000	0,010	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,417.00000	6,472	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		25.00000	0,024	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,431.00000	4,486	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		84.00000	0,079	23.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,490.00000	2,541	23.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		369.00000	0,348	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		775.00000	0,810	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		830.00000	0,792	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		236.00000	0,254	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,659.00000	1,606	18.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		65.00000	0,068	18.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,620.00000	2,565	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		26.00000	0,027	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,603.00000	3,548	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		9.00000	0,010	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		4.00000	0,004	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,460.00000	8,516	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		11.00000	0,010	31.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,467.00000	6,522	31.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		25.00000	0,024	27.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,481.00000	4,536	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		81.00000	0,076	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,537.00000	2,588	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		354.00000	0,334	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		810.00000	0,846	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		799.00000	0,761	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		255.00000	0,273	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,612.00000	1,559	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		68.00000	0,071	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,571.00000	2,516	23.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		27.00000	0,028	23.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,554.00000	3,499	27.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		10.00000	0,011	27.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		4.00000	0,003	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,610.00000	8,665	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		10.00000	0,009	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,616.00000	6,671	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		23.00000	0,022	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,629.00000	4,684	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		73.00000	0,069	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,679.00000	2,731	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		314.00000	0,296	19.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		920.00000	0,958	19.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		709.00000	0,674	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		315.00000	0,336	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,473.00000	1,421	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		79.00000	0,083	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,425.00000	2,370	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		31.00000	0,032	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,406.00000	3,350	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		12.00000	0,012	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		8,859.00000	8,915	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		9.00000	0,008	32.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		6,865.00000	6,920	32.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		3.00000	0,002	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,009.00000	9,064	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		8.00000	0,008	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,014.00000	7,070	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,258.00000	9,314	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		8.00000	0,007	33.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,264.00000	7,319	33.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		17.00000	0,017	29.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,273.00000	5,329	29.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		48.00000	0,045	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,304.00000	3,357	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		416.00000	0,393	18.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		672.00000	0,705	18.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		930.00000	0,889	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		186.00000	0,201	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,800.00000	1,747	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		56.00000	0,059	19.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,766.00000	2,711	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		22.00000	0,023	23.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,158.00000	9,214	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		8.00000	0,007	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,164.00000	7,219	32.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		2.00000	0,002	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,108.00000	9,164	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		8.00000	0,008	32.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,114.00000	7,170	32.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		3.00000	0,002	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,059.00000	9,114	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		8.00000	0,008	32.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,064.00000	7,120	32.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		3.00000	0,002	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		8,959.00000	9,014	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		9.00000	0,008	32.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		6,965.00000	7,020	32.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		8,809.00000	8,865	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		9.00000	0,009	32.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		6,815.00000	6,871	32.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		8,759.00000	8,815	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		9.00000	0,009	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		6,765.00000	6,821	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		3.00000	0,003	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,659.00000	8,715	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		10.00000	0,009	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,666.00000	6,721	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		22.00000	0,021	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,678.00000	4,733	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		71.00000	0,066	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,727.00000	2,778	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		302.00000	0,285	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		958.00000	0,997	19.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		681.00000	0,647	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		337.00000	0,359	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,427.00000	1,375	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		83.00000	0,087	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,376.00000	2,322	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		32.00000	0,034	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,356.00000	3,301	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		12.00000	0,013	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		4.00000	0,004	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,510.00000	8,566	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		10.00000	0,010	31.99	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,516.00000	6,572	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		24.00000	0,023	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,530.00000	4,585	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		41.00000	0,039	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,547.00000	3,601	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		78.00000	0,073	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,584.00000	2,635	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		158.00000	0,149	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,664.00000	1,711	21.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		340.00000	0,321	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		846.00000	0,883	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		768.00000	0,731	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		274.00000	0,293	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,566.00000	1,513	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		72.00000	0,075	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,522.00000	2,467	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		28.00000	0,029	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,505.00000	3,449	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		11.00000	0,011	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		190.00000	0,179	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,446.00000	1,491	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		19.00000	0,018	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,125.00000	5,180	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		29.00000	0,028	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,135.00000	4,190	27.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		52.00000	0,050	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,158.00000	3,212	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		104.00000	0,097	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,210.00000	2,259	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		213.00000	0,200	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,319.00000	1,362	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		469.00000	0,444	18.16	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		575.00000	0,606	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1,037.00000	0,993	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		143.00000	0,155	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,942.00000	1,889	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		48.00000	0,051	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,914.00000	2,859	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		20.00000	0,021	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		21.00000	0,020	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		4,877.00000	4,932	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		33.00000	0,032	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		3,889.00000	3,944	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		62.00000	0,058	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		2,918.00000	2,970	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		124.00000	0,116	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		1,980.00000	2,028	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		258.00000	0,243	20.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,114.00000	1,155	20.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		578.00000	0,547	17.65	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	12.65	Put		434.00000	0,459	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,246.00000	1,194	16.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		102.00000	0,106	16.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		2,182.00000	2,128	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		38.00000	0,040	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3,159.00000	3,104	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		15.00000	0,016	25.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		20.00000	0,019	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		4,976.00000	5,031	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		32.00000	0,030	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		3,988.00000	4,042	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		58.00000	0,054	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,014.00000	3,066	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		115.00000	0,108	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,071.00000	2,120	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		239.00000	0,225	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,195.00000	1,237	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		531.00000	0,501	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		487.00000	0,513	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1,157.00000	1,106	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		113.00000	0,118	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		2,086.00000	2,032	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		42.00000	0,044	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		3,061.00000	3,006	25.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		17.00000	0,018	25.22	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	17.55	Call		21.00000	0,020	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		4,777.00000	4,832	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		35.00000	0,034	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		3,791.00000	3,846	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		66.00000	0,062	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		2,822.00000	2,874	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		133.00000	0,124	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		1,889.00000	1,936	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		279.00000	0,263	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,035.00000	1,075	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		628.00000	0,595	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		384.00000	0,407	17.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,336.00000	1,284	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		92.00000	0,096	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,279.00000	2,225	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		35.00000	0,037	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3,258.00000	3,203	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		14.00000	0,015	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		19.00000	0,018	29.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,075.00000	5,130	29.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		30.00000	0,029	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,086.00000	4,141	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		54.00000	0,051	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,110.00000	3,163	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		108.00000	0,101	22.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,164.00000	2,213	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		221.00000	0,208	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,277.00000	1,320	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		488.00000	0,462	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		544.00000	0,574	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1,074.00000	1,030	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		130.00000	0,142	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,990.00000	1,937	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		46.00000	0,049	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,963.00000	2,908	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		19.00000	0,020	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		18.00000	0,017	29.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,174.00000	5,229	29.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		29.00000	0,027	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,185.00000	4,239	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		51.00000	0,048	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,207.00000	3,260	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		100.00000	0,094	23.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,256.00000	2,306	23.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		205.00000	0,193	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,361.00000	1,405	20.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		451.00000	0,426	18.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		607.00000	0,638	18.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1,001.00000	0,958	16.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		157.00000	0,170	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
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,895.00000	1,841	19.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		51.00000	0,053	19.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,865.00000	2,809	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		21.00000	0,021	24.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		19.00000	0,018	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,025.00000	5,080	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		31.00000	0,029	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,037.00000	4,091	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		56.00000	0,053	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,062.00000	3,115	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		112.00000	0,104	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,118.00000	2,166	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		230.00000	0,216	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,236.00000	1,278	20.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		508.00000	0,482	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		514.00000	0,544	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1,113.00000	1,067	16.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		119.00000	0,129	16.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		2,038.00000	1,984	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		44.00000	0,046	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		3,012.00000	2,957	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		18.00000	0,019	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		20.00000	0,019	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		4,926.00000	4,981	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		33.00000	0,031	26.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		3,939.00000	3,993	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		60.00000	0,056	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		2,966.00000	3,018	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		119.00000	0,112	22.59	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,025.00000	2,074	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		248.00000	0,234	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,154.00000	1,196	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		554.00000	0,524	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		460.00000	0,486	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1,201.00000	1,150	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		107.00000	0,112	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		2,134.00000	2,080	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		40.00000	0,042	21.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		3,110.00000	3,055	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		16.00000	0,017	25.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		21.00000	0,020	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		4,827.00000	4,882	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		34.00000	0,033	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		3,840.00000	3,895	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		64.00000	0,060	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		2,870.00000	2,922	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		128.00000	0,120	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		1,934.00000	1,982	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		269.00000	0,253	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,075.00000	1,115	19.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		602.00000	0,570	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		408.00000	0,432	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,291.00000	1,239	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		97.00000	0,101	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2,231.00000	2,177	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		37.00000	0,039	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3,209.00000	3,153	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		15.00000	0,015	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		22.00000	0,021	28.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,728.00000	4,783	28.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		36.00000	0,035	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,742.00000	3,797	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		68.00000	0,064	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		2,774.00000	2,826	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		137.00000	0,129	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		1,843.00000	1,891	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		654.00000	0,621	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		360.00000	0,383	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,381.00000	1,329	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		87.00000	0,091	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,328.00000	2,273	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		34.00000	0,035	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,307.00000	3,252	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		13.00000	0,014	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		290.00000	0,274	19.64	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		996.00000	1,036	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		6.00000	0,006	33.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		7,812.00000	7,868	33.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		14.00000	0,013	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		5,820.00000	5,875	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4,198.00000	4,142	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		6.00000	0,006	33.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,712.00000	7,768	33.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		15.00000	0,014	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,721.00000	5,776	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,297.00000	4,242	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,004	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		6.00000	0,006	33.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		7,762.00000	7,818	33.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		14.00000	0,014	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		5,770.00000	5,826	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4,247.00000	4,192	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,004	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		6.00000	0,005	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,012.00000	8,067	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		13.00000	0,012	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,019.00000	6,074	31.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		4,000.00000	3,944	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		6.00000	0,006	28.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		5.00000	0,005	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,111.00000	8,167	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		13.00000	0,012	31.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,119.00000	6,174	31.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,901.00000	3,845	28.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		7.00000	0,007	28.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		5.00000	0,005	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,061.00000	8,117	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		13.00000	0,012	31.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,069.00000	6,124	31.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,950.00000	3,895	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		6.00000	0,007	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		5.00000	0,005	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,161.00000	8,217	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		12.00000	0,012	31.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,168.00000	6,224	31.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,851.00000	3,796	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		7.00000	0,008	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		4.00000	0,004	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,310.00000	8,366	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		11.00000	0,011	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,317.00000	6,373	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		26.00000	0,025	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,332.00000	4,387	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		90.00000	0,084	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,396.00000	2,446	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,702.00000	3,647	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		8.00000	0,009	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		4.00000	0,004	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,360.00000	8,416	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		11.00000	0,011	31.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,367.00000	6,423	31.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		26.00000	0,025	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,382.00000	4,437	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		87.00000	0,081	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,443.00000	2,493	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		5.00000	0,004	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,261.00000	8,316	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		12.00000	0,011	31.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,268.00000	6,323	31.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		27.00000	0,026	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,283.00000	4,338	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		93.00000	0,087	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,349.00000	2,399	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,752.00000	3,697	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		8.00000	0,009	27.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		7.00000	0,006	33.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,563.00000	7,618	33.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		16.00000	0,015	30.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,572.00000	5,627	30.31	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	16.35	Call		40.00000	0,038	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,596.00000	3,650	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		153.00000	0,143	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,709.00000	1,755	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,446.00000	4,390	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,002	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,845.00000	4,789	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,802.00000	3,746	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		8.00000	0,008	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,795.00000	4,739	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,944.00000	4,889	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,001	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,745.00000	4,689	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		6.00000	0,006	34.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		7,862.00000	7,918	34.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		14.00000	0,013	30.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		5,870.00000	5,925	30.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		4,148.00000	4,093	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,005	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,645.00000	4,590	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,002	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		7.00000	0,007	33.34	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	15/03/2010	Foreign Exchange Future	20.20	Put		7,413.00000	7,469	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		16.00000	0,016	29.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,422.00000	5,478	29.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		44.00000	0,041	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,450.00000	3,503	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		170.00000	0,160	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,576.00000	1,622	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,595.00000	4,540	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,002	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		6.00000	0,006	33.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,662.00000	7,718	33.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		15.00000	0,014	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,671.00000	5,726	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		38.00000	0,036	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,694.00000	3,748	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		142.00000	0,133	21.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		1,798.00000	1,845	21.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,347.00000	4,291	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		6.00000	0,006	34.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		7,912.00000	7,968	34.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		14.00000	0,013	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		5,920.00000	5,975	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		4,099.00000	4,044	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		5.00000	0,006	28.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		7.00000	0,006	33.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,613.00000	7,668	33.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		15.00000	0,015	30.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,621.00000	5,677	30.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		39.00000	0,037	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,645.00000	3,699	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		147.00000	0,138	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,753.00000	1,800	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,396.00000	4,341	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,003	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		6.00000	0,005	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		7,962.00000	8,017	34.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		13.00000	0,013	31.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		5,969.00000	6,025	31.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		4,049.00000	3,994	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,006	28.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.95370	13.00840		18.10	0.00	0	852.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		10.00000	0,010	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,052.00000	9,106	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		24.00000	0,023	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,066.00000	7,119	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		9.00000	0,008	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,351.00000	9,404	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		22.00000	0,021	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,364.00000	7,417	28.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		12.00000	0,011	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		8,854.00000	8,907	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		25.00000	0,024	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		6,867.00000	6,920	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		58.00000	0,055	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		4,900.00000	4,951	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		161.00000	0,154	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,003.00000	3,050	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		13.00000	0,012	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,705.00000	8,758	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		26.00000	0,025	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,718.00000	6,771	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		63.00000	0,060	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		4,755.00000	4,806	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		174.00000	0,166	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		2,866.00000	2,912	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		13.00000	0,013	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,605.00000	8,659	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		27.00000	0,026	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,619.00000	6,672	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		511.00000	0,490	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,103.00000	1,136	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		897.00000	0,864	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		489.00000	0,510	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,464.00000	2,410	18.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		56.00000	0,056	18.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,439.00000	3,385	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		31.00000	0,031	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		15.00000	0,014	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,407.00000	8,460	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		28.00000	0,027	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,420.00000	6,473	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		15.00000	0,014	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,457.00000	8,510	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		28.00000	0,027	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,470.00000	6,523	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		977.00000	0,942	17.36	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		419.00000	0,438	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,686.00000	1,639	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		128.00000	0,135	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,610.00000	2,556	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		52.00000	0,052	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,586.00000	3,532	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		28.00000	0,028	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		11.00000	0,011	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		8,903.00000	8,957	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		57.00000	0,054	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		4,949.00000	5,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		157.00000	0,150	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,049.00000	3,096	23.34	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	22.10	Call		10.00000	0,009	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,102.00000	9,155	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		23.00000	0,023	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,115.00000	7,169	28.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		51.00000	0,048	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,143.00000	5,194	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		9.00000	0,009	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,251.00000	9,305	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		23.00000	0,022	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,265.00000	7,318	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1,093.00000	1,056	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		335.00000	0,352	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,856.00000	1,808	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		98.00000	0,104	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,805.00000	2,751	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		47.00000	0,047	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		9.00000	0,008	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,301.00000	9,354	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		22.00000	0,022	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,314.00000	7,368	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,813.00000	1,765	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		105.00000	0,111	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,756.00000	2,702	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		48.00000	0,048	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		9.00000	0,009	29.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,201.00000	9,255	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		23.00000	0,022	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,215.00000	7,268	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		372.00000	0,357	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,564.00000	1,603	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		636.00000	0,612	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		828.00000	0,858	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1,124.00000	1,086	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		316.00000	0,332	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,899.00000	1,851	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		91.00000	0,097	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,853.00000	2,800	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		45.00000	0,046	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		10.00000	0,009	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,152.00000	9,205	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		50.00000	0,047	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,192.00000	5,243	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		139.00000	0,132	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,281.00000	3,328	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		11.00000	0,010	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,003.00000	9,056	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		24.00000	0,023	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,016.00000	7,069	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		11.00000	0,010	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		8,953.00000	9,006	29.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		24.00000	0,023	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		6,966.00000	7,019	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		55.00000	0,052	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		4,997.00000	5,048	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		153.00000	0,146	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,095.00000	3,142	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		12.00000	0,011	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		8,804.00000	8,857	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		25.00000	0,024	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		6,817.00000	6,870	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		60.00000	0,057	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		4,852.00000	4,903	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		165.00000	0,158	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		2,957.00000	3,004	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,404.00000	1,359	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		196.00000	0,205	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2,270.00000	2,217	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		62.00000	0,063	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3,244.00000	3,190	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		36.00000	0,036	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		12.00000	0,012	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		8,754.00000	8,808	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		26.00000	0,025	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		6,768.00000	6,821	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		13.00000	0,012	29.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,655.00000	8,708	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		26.00000	0,025	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,668.00000	6,721	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		497.00000	0,477	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,139.00000	1,173	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,522.00000	1,476	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		164.00000	0,172	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,415.00000	2,362	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		57.00000	0,058	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		14.00000	0,013	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,556.00000	8,609	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		27.00000	0,026	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,569.00000	6,622	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		52.00000	0,050	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,094.00000	5,146	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		90.00000	0,086	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,132.00000	4,182	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		146.00000	0,139	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,188.00000	3,235	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		245.00000	0,234	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,287.00000	2,330	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		525.00000	0,504	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,067.00000	1,100	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		923.00000	0,890	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		465.00000	0,486	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,603.00000	1,556	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		145.00000	0,152	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,512.00000	2,459	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		54.00000	0,055	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,488.00000	3,434	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		30.00000	0,030	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		362.00000	0,348	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,604.00000	1,644	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		39.00000	0,037	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,631.00000	5,683	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		112.00000	0,106	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,704.00000	3,752	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		183.00000	0,175	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		2,775.00000	2,821	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1,187.00000	1,148	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		279.00000	0,294	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,987.00000	1,938	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		79.00000	0,084	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		41.00000	0,039	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,533.00000	5,585	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		711.00000	0,684	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		703.00000	0,730	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,253.00000	1,213	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		245.00000	0,259	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		2,077.00000	2,027	17.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		69.00000	0,073	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		3,049.00000	2,995	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		41.00000	0,041	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		48.00000	0,046	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,240.00000	5,292	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		83.00000	0,079	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,275.00000	4,325	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		135.00000	0,129	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,327.00000	3,375	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		226.00000	0,216	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,418.00000	2,462	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		484.00000	0,465	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,176.00000	1,211	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		847.00000	0,815	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		539.00000	0,561	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,482.00000	1,436	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		174.00000	0,182	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,367.00000	2,313	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		59.00000	0,059	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,341.00000	3,288	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		33.00000	0,034	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,365.00000	1,321	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		207.00000	0,217	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		2,221.00000	2,168	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		63.00000	0,064	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3,195.00000	3,141	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		37.00000	0,037	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		65.00000	0,062	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,707.00000	4,758	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		109.00000	0,104	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		3,751.00000	3,800	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		654.00000	0,629	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		796.00000	0,825	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1,155.00000	1,117	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		297.00000	0,313	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,902.00000	2,848	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		44.00000	0,044	20.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		40.00000	0,038	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,582.00000	5,634	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		114.00000	0,109	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,656.00000	3,705	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		188.00000	0,180	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,730.00000	2,776	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		402.00000	0,386	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,444.00000	1,482	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		692.00000	0,665	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		734.00000	0,761	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,220.00000	1,180	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		262.00000	0,276	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		2,032.00000	1,983	17.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		74.00000	0,079	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		3,000.00000	2,946	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		42.00000	0,042	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		42.00000	0,040	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,484.00000	5,536	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		72.00000	0,069	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,514.00000	4,565	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		120.00000	0,114	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,562.00000	3,610	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		198.00000	0,189	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,640.00000	2,685	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		732.00000	0,704	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		674.00000	0,700	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,290.00000	1,246	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		232.00000	0,242	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		2,125.00000	2,072	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		67.00000	0,068	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		3,098.00000	3,044	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		40.00000	0,040	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		754.00000	0,725	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		646.00000	0,671	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,327.00000	1,283	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		219.00000	0,229	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		3,146.00000	3,093	21.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		38.00000	0,039	21.80	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		47.00000	0,045	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,289.00000	5,341	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		81.00000	0,077	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,323.00000	4,373	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		132.00000	0,126	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,374.00000	3,422	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		220.00000	0,210	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,462.00000	2,506	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		823.00000	0,792	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		565.00000	0,588	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,443.00000	1,397	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		185.00000	0,193	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,318.00000	2,265	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		60.00000	0,061	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,293.00000	3,239	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		35.00000	0,035	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		471.00000	0,452	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,213.00000	1,248	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		54.00000	0,051	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,046.00000	5,097	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		93.00000	0,088	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,085.00000	4,134	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		150.00000	0,143	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,142.00000	3,189	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		252.00000	0,241	22.15	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	15.00	Put		2,244.00000	2,287	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		554.00000	0,532	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		996.00000	1,028	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		62.00000	0,058	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		4,804.00000	4,854	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		104.00000	0,099	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		3,846.00000	3,895	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		170.00000	0,162	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		2,912.00000	2,958	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		283.00000	0,272	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,025.00000	2,068	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		619.00000	0,595	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		861.00000	0,891	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		69.00000	0,065	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,611.00000	4,661	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,770.00000	1,722	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		112.00000	0,118	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,707.00000	2,653	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		49.00000	0,049	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,684.00000	3,630	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		26.00000	0,026	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		74.00000	0,071	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,466.00000	4,517	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		123.00000	0,117	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,515.00000	3,563	23.99	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	14.40	Call		336.00000	0,322	20.99	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,728.00000	1,768	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,728.00000	1,680	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		120.00000	0,126	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,658.00000	2,605	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		50.00000	0,051	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		117.00000	0,112	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,609.00000	3,658	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		193.00000	0,184	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,685.00000	2,730	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		320.00000	0,307	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		1,812.00000	1,853	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		539.00000	0,518	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,031.00000	1,064	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		950.00000	0,916	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		442.00000	0,462	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,644.00000	1,597	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		136.00000	0,143	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,561.00000	2,507	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		53.00000	0,053	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,537.00000	3,483	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		29.00000	0,029	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		25.00000	0,024	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		6,917.00000	6,970	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		44.00000	0,041	25.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,436.00000	5,487	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		97.00000	0,092	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		3,989.00000	4,038	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		203.00000	0,194	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,595.00000	2,640	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		435.00000	0,417	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,327.00000	1,363	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1,005.00000	0,970	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		397.00000	0,416	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		2,173.00000	2,120	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		65.00000	0,066	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,635.00000	3,581	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		27.00000	0,027	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		5,111.00000	5,056	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	0,002	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		412.00000	0,396	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,404.00000	1,442	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		23.00000	0,022	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,165.00000	7,218	28.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		38.00000	0,036	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,680.00000	5,732	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		85.00000	0,081	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,227.00000	4,277	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		179.00000	0,170	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		2,821.00000	2,866	23.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		382.00000	0,366	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,524.00000	1,562	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		871.00000	0,839	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		513.00000	0,535	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,943.00000	1,895	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		85.00000	0,091	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,390.00000	3,336	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		32.00000	0,032	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,863.00000	4,808	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		5.00000	0,004	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		21.00000	0,020	28.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,613.00000	7,666	28.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		31.00000	0,030	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,123.00000	6,176	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		67.00000	0,063	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,659.00000	4,709	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		142.00000	0,136	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,234.00000	3,282	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		304.00000	0,292	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		1,896.00000	1,938	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		672.00000	0,647	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		764.00000	0,793	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,562.00000	1,516	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		154.00000	0,162	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,951.00000	2,897	20.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		43.00000	0,043	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,419.00000	4,365	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		11.00000	0,011	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		46.00000	0,044	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,338.00000	5,390	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		79.00000	0,075	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,371.00000	4,421	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		129.00000	0,123	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,421.00000	3,469	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		214.00000	0,205	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,506.00000	2,551	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		353.00000	0,339	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,645.00000	1,685	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		458.00000	0,440	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,250.00000	1,286	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		602.00000	0,579	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		894.00000	0,925	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		799.00000	0,769	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		591.00000	0,615	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1,063.00000	1,026	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		355.00000	0,372	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		392.00000	0,376	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,484.00000	1,522	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		45.00000	0,043	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,387.00000	5,439	25.76	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	17.35	Call		76.00000	0,073	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,418.00000	4,469	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		126.00000	0,120	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,468.00000	3,516	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		209.00000	0,199	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,551.00000	2,595	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		446.00000	0,429	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,288.00000	1,325	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		585.00000	0,563	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		927.00000	0,959	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		776.00000	0,747	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		618.00000	0,643	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1,034.00000	0,998	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		376.00000	0,394	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		423.00000	0,406	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,365.00000	1,402	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		70.00000	0,067	25.13	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,562.00000	4,613	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		570.00000	0,547	19.00	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		962.00000	0,993	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		345.00000	0,331	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,687.00000	1,727	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		20.00000	0,019	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		7,812.00000	7,865	29.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		35.00000	0,034	26.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		5,827.00000	5,880	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		102.00000	0,097	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		3,894.00000	3,943	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		276.00000	0,265	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,068.00000	2,111	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4,223.00000	4,169	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		15.00000	0,015	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		20.00000	0,020	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,712.00000	7,766	28.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		37.00000	0,036	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,729.00000	5,782	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		107.00000	0,101	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		3,799.00000	3,847	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		290.00000	0,278	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		1,982.00000	2,024	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,320.00000	4,267	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		12.00000	0,013	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		20.00000	0,019	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		7,762.00000	7,815	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		36.00000	0,035	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		5,778.00000	5,831	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,272.00000	4,218	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		14.00000	0,014	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		19.00000	0,018	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,011.00000	8,064	29.33	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		32.00000	0,031	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,024.00000	6,077	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		4,028.00000	3,974	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,020	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		18.00000	0,017	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,110.00000	8,163	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		88.00000	0,083	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,180.00000	4,229	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		239.00000	0,228	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,331.00000	2,374	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,930.00000	3,876	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		22.00000	0,022	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		19.00000	0,018	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,061.00000	8,114	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		31.00000	0,030	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,073.00000	6,126	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,979.00000	3,925	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		21.00000	0,021	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		18.00000	0,017	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,160.00000	8,213	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		30.00000	0,029	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,172.00000	6,225	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		232.00000	0,222	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,374.00000	2,418	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,881.00000	3,827	24.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		23.00000	0,023	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		16.00000	0,015	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,308.00000	8,361	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		29.00000	0,028	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,321.00000	6,374	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,733.00000	3,679	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		25.00000	0,025	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		16.00000	0,015	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,358.00000	8,411	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		29.00000	0,028	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,371.00000	6,424	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		17.00000	0,016	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,259.00000	8,312	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		30.00000	0,029	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,272.00000	6,325	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,782.00000	3,728	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		24.00000	0,024	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		21.00000	0,020	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,563.00000	7,616	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		312.00000	0,299	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		1,854.00000	1,895	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,468.00000	4,414	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		10.00000	0,010	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,831.00000	3,777	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		23.00000	0,023	24.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,813.00000	4,759	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		5.00000	0,005	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,962.00000	4,907	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		4.00000	0,003	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,764.00000	4,709	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		6.00000	0,005	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		20.00000	0,019	29.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		7,862.00000	7,915	29.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		34.00000	0,033	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		5,876.00000	5,929	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		99.00000	0,095	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		3,941.00000	3,991	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		270.00000	0,259	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,112.00000	2,155	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		4,174.00000	4,120	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		16.00000	0,016	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		21.00000	0,020	28.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,663.00000	7,716	28.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		297.00000	0,285	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		1,939.00000	1,981	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,369.00000	4,316	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		11.00000	0,012	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,665.00000	4,611	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		7.00000	0,007	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		22.00000	0,021	28.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,414.00000	7,467	28.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,615.00000	4,561	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		7.00000	0,007	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		20.00000	0,019	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		7,912.00000	7,965	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		34.00000	0,032	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		5,926.00000	5,978	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		264.00000	0,253	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,156.00000	2,199	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		4,125.00000	4,072	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		17.00000	0,018	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		14.00000	0,013	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,506.00000	8,559	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		28.00000	0,027	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,520.00000	6,573	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		19.00000	0,019	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		7,961.00000	8,015	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		33.00000	0,031	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		5,975.00000	6,027	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		95.00000	0,090	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,037.00000	4,086	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		258.00000	0,247	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,200.00000	2,243	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		4,077.00000	4,023	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,019	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		17.00000	0,016	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,209.00000	8,262	29.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		30.00000	0,029	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,222.00000	6,275	26.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.27230	11.25420		15.59	338,169.00	30	31,039.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,446.00000	8,428	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	45.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,446.00000	6,428	45.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,546.00000	8,528	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	45.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,546.00000	6,528	45.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,196.00000	8,178	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	46.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,196.00000	6,178	46.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		1.00000	0,001	42.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,197.00000	4,179	42.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,806.00000	1,824	27.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		2.00000	0,002	27.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,804.00000	2,822	23.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	23.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,804.00000	3,822	31.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	31.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,096.00000	8,078	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	46.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,096.00000	6,078	46.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		1.00000	0,001	42.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,097.00000	4,079	42.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		154.00000	0,152	16.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		250.00000	0,230	16.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		923.00000	0,940	22.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		19.00000	0,018	22.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,906.00000	1,923	28.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		2.00000	0,001	28.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,904.00000	2,922	22.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,904.00000	3,922	32.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		7,996.00000	7,978	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	46.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		5,996.00000	5,978	46.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		191.00000	0,191	15.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		187.00000	0,169	15.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		1,019.00000	1,036	22.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		15.00000	0,014	22.81	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	8.25	Call		3,004.00000	3,022	21.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		4,004.00000	4,022	33.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	33.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,346.00000	8,328	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	45.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,346.00000	6,328	45.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,596.00000	8,578	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	45.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,596.00000	6,578	45.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,646.00000	8,628	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	45.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,646.00000	6,628	45.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,496.00000	8,478	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	45.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,496.00000	6,478	45.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,396.00000	8,378	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	45.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,396.00000	6,378	45.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	41.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,246.00000	8,228	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	46.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,246.00000	6,228	46.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,146.00000	8,128	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	46.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,146.00000	6,128	46.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		1.00000	0,001	42.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,147.00000	4,129	42.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		138.00000	0,136	16.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		284.00000	0,264	16.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		876.00000	0,892	21.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		22.00000	0,020	21.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,856.00000	1,874	27.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		2.00000	0,002	27.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,854.00000	2,872	22.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,854.00000	3,872	31.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	31.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,046.00000	8,028	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	46.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,046.00000	6,028	46.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	41.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		7,946.00000	7,928	41.67	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	46.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		5,946.00000	5,928	46.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		1.00000	0,001	41.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		3,947.00000	3,929	41.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		2.00000	0,002	35.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		2,948.00000	2,930	35.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		221.00000	0,222	15.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		167.00000	0,150	15.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		1,067.00000	1,084	23.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		13.00000	0,012	23.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		2,055.00000	2,073	28.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1.00000	0,001	28.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		3,054.00000	3,072	22.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		4,054.00000	4,072	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		1.00000	0,001	42.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,047.00000	4,029	42.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		2.00000	0,002	36.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,048.00000	3,030	36.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		172.00000	0,171	15.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		218.00000	0,199	15.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		971.00000	0,988	22.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		17.00000	0,016	22.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,956.00000	1,973	28.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		2.00000	0,001	28.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,954.00000	2,972	21.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	21.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,954.00000	3,972	33.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	33.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		1.00000	0,001	42.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,247.00000	4,229	42.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		2.00000	0,002	37.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,248.00000	3,230	37.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		112.00000	0,109	17.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		358.00000	0,337	17.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		783.00000	0,798	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		29.00000	0,026	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,757.00000	1,774	27.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		3.00000	0,002	27.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,754.00000	2,772	23.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	23.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,754.00000	3,772	30.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	30.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		1.00000	0,001	42.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,347.00000	4,329	42.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		90.00000	0,087	18.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		436.00000	0,415	18.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,657.00000	1,675	26.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		3.00000	0,003	26.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,654.00000	2,672	24.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	24.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,654.00000	3,672	29.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	29.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		1.00000	0,001	43.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,497.00000	4,479	43.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,509.00000	1,526	25.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		5.00000	0,004	25.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,504.00000	2,522	25.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	25.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,504.00000	3,522	27.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	27.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,596.00000	4,578	43.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		475.00000	0,485	18.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		71.00000	0,063	18.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,410.00000	1,427	25.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		6.00000	0,005	25.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,404.00000	2,422	25.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	25.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,404.00000	3,422	26.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	43.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,796.00000	4,778	43.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		1.00000	0,001	40.90	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	15.05	Put		3,797.00000	3,779	40.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,213.00000	1,230	24.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		9.00000	0,008	24.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,205.00000	2,222	27.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		1.00000	0,000	27.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,204.00000	3,222	24.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	24.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,846.00000	4,828	44.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		286.00000	0,289	16.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		132.00000	0,117	16.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,164.00000	1,181	23.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		10.00000	0,009	23.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,154.00000	3,172	23.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	23.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	43.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,746.00000	4,728	43.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		1.00000	0,001	40.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,747.00000	3,729	40.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		41.00000	0,038	21.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		787.00000	0,766	21.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		357.00000	0,363	17.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		103.00000	0,091	17.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,262.00000	1,279	24.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		8.00000	0,007	24.31	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	9.00	Call		2,255.00000	2,272	27.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1.00000	0,000	27.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,254.00000	3,272	24.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	24.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,646.00000	4,628	43.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		1.00000	0,001	40.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,647.00000	3,629	40.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		49.00000	0,046	20.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		695.00000	0,674	20.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		434.00000	0,443	18.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		80.00000	0,071	18.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,361.00000	1,378	24.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		7.00000	0,006	24.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,354.00000	2,372	26.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	26.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,354.00000	3,372	25.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	25.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		100.00000	0,097	17.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		396.00000	0,375	17.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		1.00000	0,001	43.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,397.00000	4,379	43.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,608.00000	1,625	26.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		4.00000	0,003	26.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,604.00000	2,622	24.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	24.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,604.00000	3,622	28.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	28.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		1.00000	0,001	43.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,447.00000	4,429	43.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		1.00000	0,002	38.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,447.00000	3,430	38.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		73.00000	0,070	18.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		519.00000	0,498	18.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		602.00000	0,615	19.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		48.00000	0,043	19.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,558.00000	1,575	26.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		4.00000	0,003	26.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,554.00000	2,572	24.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	24.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,554.00000	3,572	28.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		1.00000	0,000	43.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,547.00000	4,528	43.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		1.00000	0,001	39.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,547.00000	3,529	39.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		60.00000	0,057	19.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		606.00000	0,585	19.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		516.00000	0,527	18.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		62.00000	0,055	18.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,459.00000	1,476	25.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		5.00000	0,004	25.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,454.00000	2,472	25.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	25.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,454.00000	3,472	27.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	27.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		37.00000	0,035	21.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		833.00000	0,813	21.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		54.00000	0,051	19.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		650.00000	0,629	19.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		66.00000	0,063	19.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		562.00000	0,541	19.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	44.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,846.00000	6,828	44.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,346.00000	5,328	45.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		1.00000	0,001	41.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,847.00000	3,829	41.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		34.00000	0,032	21.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		880.00000	0,860	21.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		691.00000	0,705	20.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		37.00000	0,033	20.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,155.00000	2,173	27.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1.00000	0,001	27.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	44.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		6,996.00000	6,978	44.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	45.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,496.00000	5,478	45.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		1.00000	0,001	42.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		3,997.00000	3,979	42.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		559.00000	0,571	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		55.00000	0,049	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		2,006.00000	2,023	28.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		2.00000	0,001	28.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	43.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,296.00000	7,278	43.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	46.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,796.00000	5,778	46.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		1.00000	0,001	42.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,297.00000	4,279	42.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		321.00000	0,325	17.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		117.00000	0,103	17.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,707.00000	1,724	27.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		3.00000	0,002	27.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		1.00000	0,001	39.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,497.00000	3,479	39.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		45.00000	0,042	20.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		741.00000	0,720	20.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		124.00000	0,122	17.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		320.00000	0,300	17.04	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		395.00000	0,403	17.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		91.00000	0,081	17.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		829.00000	0,845	21.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		25.00000	0,023	21.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		2.00000	0,002	38.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,398.00000	3,380	38.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		31.00000	0,029	22.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		927.00000	0,907	22.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		81.00000	0,078	18.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		477.00000	0,456	18.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		252.00000	0,255	16.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		148.00000	0,133	16.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		646.00000	0,660	19.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		42.00000	0,038	19.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		26.00000	0,024	22.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,022.00000	1,002	22.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		2.00000	0,002	38.21	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,348.00000	3,330	38.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		28.00000	0,026	22.49	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		974.00000	0,954	22.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		24.00000	0,022	23.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,070.00000	1,050	23.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		19.00000	0,017	24.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,215.00000	1,195	24.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		22.00000	0,020	23.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,118.00000	1,098	23.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		13.00000	0,012	26.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,459.00000	1,440	26.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		15.00000	0,014	25.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,361.00000	1,342	25.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		17.00000	0,016	24.67	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,263.00000	1,244	24.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		20.00000	0,019	23.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,166.00000	1,147	23.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		11.00000	0,010	27.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,607.00000	1,588	27.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		12.00000	0,011	26.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,508.00000	1,489	26.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		14.00000	0,013	25.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,410.00000	1,391	25.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		16.00000	0,015	25.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,312.00000	1,293	25.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		11.00000	0,011	26.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,557.00000	1,539	26.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		9.00000	0,008	28.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,755.00000	1,736	28.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		10.00000	0,009	27.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,656.00000	1,637	27.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		9.00000	0,009	27.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,705.00000	1,687	27.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		2.00000	0,002	35.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,848.00000	2,830	35.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		8.00000	0,007	29.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,854.00000	1,835	29.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		6.00000	0,005	30.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,102.00000	2,083	30.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		7.00000	0,007	29.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		1,903.00000	1,885	29.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		8.00000	0,008	28.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,804.00000	1,786	28.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		3.00000	0,003	34.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,749.00000	2,731	34.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		3.00000	0,003	34.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,649.00000	2,631	34.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		3.00000	0,003	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,549.00000	2,531	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		4.00000	0,004	32.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,450.00000	2,432	32.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		4.00000	0,004	32.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,350.00000	2,332	32.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		5.00000	0,005	31.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,251.00000	2,233	31.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		6.00000	0,005	31.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,152.00000	2,133	31.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		6.00000	0,006	30.42	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	13.30	Put		2,052.00000	2,034	30.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		7.00000	0,007	29.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		1,953.00000	1,935	29.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		2.00000	0,002	36.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		2,998.00000	2,980	36.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		2.00000	0,002	35.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		2,898.00000	2,880	35.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		3.00000	0,003	34.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,799.00000	2,781	34.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		3.00000	0,003	34.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,699.00000	2,681	34.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		3.00000	0,003	33.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,599.00000	2,581	33.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		4.00000	0,003	33.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,500.00000	2,481	33.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		4.00000	0,004	32.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,400.00000	2,382	32.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		5.00000	0,004	31.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,301.00000	2,282	31.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		5.00000	0,005	31.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,201.00000	2,183	31.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		7.00000	0,006	30.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,003.00000	1,984	30.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		1.00000	0,001	39.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,597.00000	3,579	39.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	42.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,696.00000	7,678	42.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	45.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,696.00000	5,678	45.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		1.00000	0,001	40.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,697.00000	3,679	40.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,311.00000	1,328	24.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		7.00000	0,006	24.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,305.00000	2,322	26.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1.00000	0,000	26.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,304.00000	3,322	25.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	25.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,304.00000	4,322	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	42.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,746.00000	7,728	42.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	46.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,746.00000	5,728	46.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,254.00000	4,272	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	42.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,796.00000	7,778	42.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,204.00000	4,222	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	41.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		7,896.00000	7,878	41.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	46.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		5,896.00000	5,878	46.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		1.00000	0,001	41.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		3,897.00000	3,879	41.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		1,116.00000	1,133	23.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		12.00000	0,011	23.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		2,105.00000	2,123	28.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1.00000	0,001	28.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		3,104.00000	3,122	22.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		4,104.00000	4,122	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	41.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,846.00000	7,828	41.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	46.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,846.00000	5,828	46.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,154.00000	4,172	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,296.00000	8,278	41.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	45.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,296.00000	6,278	45.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		737.00000	0,751	20.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		33.00000	0,029	20.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,704.00000	2,722	23.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,704.00000	3,722	30.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.46330	11.44520		17.07	114,633.00	10	4,846.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		2.00000	0,002	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,207.00000	8,189	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		6.00000	0,006	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,211.00000	6,193	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		15.00000	0,015	27.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,220.00000	4,202	27.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		73.00000	0,072	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,278.00000	2,259	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		364.00000	0,370	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		569.00000	0,557	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		914.00000	0,931	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		119.00000	0,118	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,826.00000	1,845	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		31.00000	0,032	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,806.00000	2,824	24.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		11.00000	0,011	24.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,799.00000	3,817	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		4.00000	0,004	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		2.00000	0,002	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,457.00000	8,439	34.40	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	17.90	Call		5.00000	0,005	31.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,460.00000	6,442	31.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		2.00000	0,002	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,557.00000	8,539	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		5.00000	0,005	32.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,560.00000	6,542	32.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		2.00000	0,002	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,307.00000	8,289	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		6.00000	0,006	31.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,311.00000	6,293	31.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		161.00000	0,162	20.60	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,316.00000	1,299	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,107.00000	8,089	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		6.00000	0,006	31.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,111.00000	6,093	31.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		16.00000	0,016	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,121.00000	4,103	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		79.00000	0,079	23.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,184.00000	2,166	23.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		398.00000	0,406	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		503.00000	0,493	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		991.00000	1,008	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		96.00000	0,095	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,923.00000	1,942	20.44	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		28.00000	0,029	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,905.00000	2,923	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		10.00000	0,010	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,898.00000	3,916	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		3.00000	0,003	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		3.00000	0,003	34.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,958.00000	7,940	34.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		7.00000	0,007	31.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,962.00000	5,944	31.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		18.00000	0,018	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,973.00000	3,955	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		90.00000	0,089	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,045.00000	2,026	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		459.00000	0,468	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		414.00000	0,405	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,117.00000	1,135	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		72.00000	0,072	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,069.00000	2,088	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		24.00000	0,025	21.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,053.00000	3,071	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		8.00000	0,008	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		4,047.00000	4,066	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		2.00000	0,003	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		3.00000	0,003	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,008.00000	7,990	34.40	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	17.45	Call		7.00000	0,007	31.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,012.00000	5,994	31.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		17.00000	0,017	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,022.00000	4,004	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		87.00000	0,086	23.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,092.00000	2,073	23.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		436.00000	0,444	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		441.00000	0,431	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,071.00000	1,089	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		76.00000	0,076	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,021.00000	2,039	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		26.00000	0,026	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,004.00000	3,022	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		9.00000	0,009	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,998.00000	4,016	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		2.00000	0,002	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,357.00000	8,339	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		6.00000	0,006	31.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,361.00000	6,343	31.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		2.00000	0,002	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,607.00000	8,589	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		5.00000	0,005	32.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,610.00000	6,592	32.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		2.00000	0,002	34.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,657.00000	8,639	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		5.00000	0,005	32.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,660.00000	6,642	32.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		2.00000	0,002	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,507.00000	8,489	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		5.00000	0,005	31.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,510.00000	6,492	31.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		2.00000	0,002	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,407.00000	8,389	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		5.00000	0,005	31.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,410.00000	6,392	31.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		2.00000	0,002	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,257.00000	8,239	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		6.00000	0,006	31.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,261.00000	6,243	31.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		2.00000	0,002	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,157.00000	8,139	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		6.00000	0,006	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,161.00000	6,143	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		15.00000	0,016	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,170.00000	4,153	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		76.00000	0,075	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,231.00000	2,212	23.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		380.00000	0,387	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		535.00000	0,524	17.53	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	10.60	Call		952.00000	0,969	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		107.00000	0,106	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,875.00000	1,893	20.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		30.00000	0,030	20.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,855.00000	2,873	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		10.00000	0,010	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,848.00000	3,866	29.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		3.00000	0,003	29.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		3.00000	0,003	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,058.00000	8,040	34.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		6.00000	0,006	31.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,061.00000	6,043	31.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		3.00000	0,003	34.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,908.00000	7,890	34.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		7.00000	0,007	30.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,912.00000	5,894	30.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		18.00000	0,018	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,923.00000	3,905	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		40.00000	0,040	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,945.00000	2,927	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		93.00000	0,092	22.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,998.00000	1,979	22.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		197.00000	0,199	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,102.00000	1,086	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		482.00000	0,492	16.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		387.00000	0,379	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,163.00000	1,181	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		68.00000	0,068	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,118.00000	2,136	21.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		23.00000	0,023	21.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,103.00000	3,121	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		8.00000	0,008	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		4,097.00000	4,115	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		16.00000	0,017	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,071.00000	4,054	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		35.00000	0,035	25.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,090.00000	3,072	25.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		83.00000	0,082	23.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,138.00000	2,119	23.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		174.00000	0,176	20.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,229.00000	1,213	20.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		417.00000	0,424	17.22	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		472.00000	0,461	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,031.00000	1,048	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		86.00000	0,085	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,972.00000	1,990	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		27.00000	0,027	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,954.00000	2,972	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		9.00000	0,009	25.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,948.00000	3,966	29.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		3.00000	0,003	29.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		15.00000	0,015	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,270.00000	4,252	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		30.00000	0,030	25.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,285.00000	3,267	25.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		70.00000	0,069	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,325.00000	2,306	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		149.00000	0,149	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,404.00000	1,386	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		348.00000	0,354	17.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		603.00000	0,591	17.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		877.00000	0,893	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		132.00000	0,130	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,778.00000	1,796	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		33.00000	0,033	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,756.00000	2,774	24.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		11.00000	0,011	24.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,749.00000	3,767	28.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		4.00000	0,004	28.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		14.00000	0,014	27.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,319.00000	4,301	27.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		29.00000	0,029	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,334.00000	3,316	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		67.00000	0,066	23.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,372.00000	2,353	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		143.00000	0,143	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,448.00000	1,430	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		332.00000	0,338	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		637.00000	0,625	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		841.00000	0,857	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		146.00000	0,144	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,730.00000	1,748	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		35.00000	0,035	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,707.00000	2,725	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		12.00000	0,012	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,699.00000	3,717	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		4.00000	0,004	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		13.00000	0,013	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,518.00000	4,500	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		25.00000	0,025	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,530.00000	3,512	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		56.00000	0,056	24.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,561.00000	2,543	24.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		123.00000	0,123	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,628.00000	1,610	21.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		278.00000	0,282	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		783.00000	0,769	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		706.00000	0,720	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		211.00000	0,207	16.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,538.00000	1,557	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		43.00000	0,044	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,510.00000	2,528	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		15.00000	0,015	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,500.00000	3,518	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		5.00000	0,005	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		12.00000	0,013	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,567.00000	4,550	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		24.00000	0,024	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,579.00000	3,561	25.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		54.00000	0,053	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,609.00000	2,590	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		119.00000	0,118	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,674.00000	1,655	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		266.00000	0,270	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		821.00000	0,807	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		674.00000	0,688	16.54	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		229.00000	0,225	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,491.00000	1,509	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		46.00000	0,046	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,461.00000	2,479	23.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		16.00000	0,016	23.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,450.00000	3,468	27.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		5.00000	0,005	27.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		13.00000	0,014	27.55	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,418.00000	4,401	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		27.00000	0,027	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,432.00000	3,414	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		61.00000	0,061	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,466.00000	2,448	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		133.00000	0,133	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,538.00000	1,520	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		304.00000	0,309	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		709.00000	0,696	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		771.00000	0,786	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		176.00000	0,173	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,634.00000	1,652	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		39.00000	0,039	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,608.00000	2,626	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		13.00000	0,013	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,599.00000	3,618	28.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		4.00000	0,005	28.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		14.00000	0,014	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,369.00000	4,351	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		28.00000	0,028	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,383.00000	3,365	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		64.00000	0,063	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,419.00000	2,400	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		138.00000	0,138	21.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,493.00000	1,475	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
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		318.00000	0,323	18.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		673.00000	0,660	18.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		806.00000	0,821	16.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		161.00000	0,158	16.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,682.00000	1,700	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		37.00000	0,037	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,657.00000	2,676	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		12.00000	0,013	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,649.00000	3,667	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		4.00000	0,004	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		13.00000	0,013	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,468.00000	4,450	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		26.00000	0,026	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,481.00000	3,463	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		59.00000	0,058	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,514.00000	2,495	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		128.00000	0,128	21.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,583.00000	1,565	21.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		291.00000	0,295	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		746.00000	0,732	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		738.00000	0,753	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		193.00000	0,190	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,586.00000	1,604	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		41.00000	0,041	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,559.00000	2,577	23.47	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	8.90	Put		14.00000	0,014	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,550.00000	3,568	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		5.00000	0,005	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		12.00000	0,012	28.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,717.00000	4,699	28.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		21.00000	0,021	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,726.00000	3,708	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		47.00000	0,047	24.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,752.00000	2,734	24.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		106.00000	0,106	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,811.00000	1,793	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		234.00000	0,237	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		939.00000	0,924	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		586.00000	0,598	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		291.00000	0,285	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,349.00000	1,367	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		54.00000	0,054	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,313.00000	2,332	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		18.00000	0,019	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,301.00000	3,319	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		6.00000	0,006	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		12.00000	0,012	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,617.00000	4,599	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		23.00000	0,023	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,628.00000	3,610	25.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		52.00000	0,051	24.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,657.00000	2,638	24.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		114.00000	0,114	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,719.00000	1,701	21.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		255.00000	0,258	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		860.00000	0,845	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		644.00000	0,657	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		249.00000	0,244	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,443.00000	1,461	17.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		48.00000	0,048	17.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,411.00000	2,430	22.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		16.00000	0,017	22.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,400.00000	3,419	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		5.00000	0,006	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		12.00000	0,012	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,667.00000	4,649	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		22.00000	0,022	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,677.00000	3,659	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		49.00000	0,049	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,704.00000	2,686	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		110.00000	0,110	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,765.00000	1,747	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		615.00000	0,627	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		270.00000	0,264	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,396.00000	1,414	17.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		51.00000	0,051	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,362.00000	2,381	22.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		17.00000	0,018	22.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,351.00000	3,369	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		6.00000	0,006	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		11.00000	0,011	28.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,766.00000	4,748	28.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		20.00000	0,021	26.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,775.00000	3,758	26.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		45.00000	0,045	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,800.00000	2,782	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		103.00000	0,102	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,858.00000	1,839	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		224.00000	0,227	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		979.00000	0,964	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		559.00000	0,570	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		314.00000	0,307	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,302.00000	1,320	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		57.00000	0,057	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,264.00000	2,283	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		19.00000	0,020	22.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,251.00000	3,270	26.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		6.00000	0,007	26.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		11.00000	0,011	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,816.00000	4,798	28.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		20.00000	0,020	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,825.00000	3,807	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		44.00000	0,043	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,849.00000	2,830	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		99.00000	0,099	22.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,904.00000	1,886	22.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		214.00000	0,217	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,019.00000	1,004	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		532.00000	0,543	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		337.00000	0,330	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,255.00000	1,273	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		60.00000	0,060	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,215.00000	2,234	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		20.00000	0,021	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,202.00000	3,220	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		7.00000	0,007	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		244.00000	0,247	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		899.00000	0,884	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		3.00000	0,003	33.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,708.00000	7,690	33.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		7.00000	0,007	30.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,712.00000	5,694	30.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,296.00000	4,314	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,001	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		3.00000	0,003	34.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,858.00000	7,840	34.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		7.00000	0,007	30.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,862.00000	5,844	30.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		19.00000	0,019	26.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,874.00000	3,856	26.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		96.00000	0,095	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,951.00000	1,932	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		507.00000	0,517	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		362.00000	0,354	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,209.00000	1,227	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		64.00000	0,064	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,167.00000	2,185	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		22.00000	0,022	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,152.00000	3,170	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		7.00000	0,007	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,147.00000	4,165	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		3.00000	0,003	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,808.00000	7,790	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		7.00000	0,007	30.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,812.00000	5,794	30.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,197.00000	4,215	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		2.00000	0,002	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		3.00000	0,003	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,658.00000	7,640	33.83	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	15/03/2010	Foreign Exchange Future	17.10	Call		8.00000	0,008	30.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,663.00000	5,645	30.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,346.00000	4,364	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,001	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		3.00000	0,003	33.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,758.00000	7,740	33.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		7.00000	0,007	30.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,762.00000	5,744	30.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,247.00000	4,265	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		2.00000	0,002	30.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.65410	11.63610		17.51	34,962.30	3	892.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		456.00000	0,464	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		920.00000	0,910	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		515.00000	0,524	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		779.00000	0,770	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		484.00000	0,493	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		848.00000	0,839	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		11.00000	0,011	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,675.00000	7,657	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		23.00000	0,023	26.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,687.00000	5,669	26.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		93.00000	0,093	25.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,757.00000	3,739	25.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		236.00000	0,239	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,900.00000	1,885	21.69	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		765.00000	0,779	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		429.00000	0,425	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,451.00000	1,470	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		115.00000	0,116	16.62	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,373.00000	2,391	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		37.00000	0,037	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,354.00000	3,372	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		18.00000	0,018	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,341.00000	4,359	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		5.00000	0,005	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		10.00000	0,010	29.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,974.00000	7,956	29.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		18.00000	0,019	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,982.00000	5,965	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		83.00000	0,083	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,047.00000	4,029	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		205.00000	0,207	22.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,169.00000	2,153	22.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		623.00000	0,635	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		587.00000	0,581	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,204.00000	1,223	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		168.00000	0,169	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,081.00000	2,099	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		45.00000	0,045	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,059.00000	3,077	22.32	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	8.60	Put		23.00000	0,023	22.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		4,045.00000	4,063	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		9.00000	0,009	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		10.00000	0,010	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,074.00000	8,056	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		17.00000	0,017	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,081.00000	6,063	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		79.00000	0,079	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,143.00000	4,125	26.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		195.00000	0,197	22.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,259.00000	2,243	22.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		583.00000	0,594	17.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		647.00000	0,640	17.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,130.00000	1,148	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		194.00000	0,194	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,986.00000	2,005	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		50.00000	0,051	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,961.00000	2,979	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		25.00000	0,025	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,946.00000	3,965	25.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		10.00000	0,011	25.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		11.00000	0,011	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,725.00000	7,707	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		22.00000	0,023	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,736.00000	5,719	26.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		92.00000	0,092	25.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,806.00000	3,788	25.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		231.00000	0,233	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,945.00000	1,929	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		740.00000	0,754	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		454.00000	0,450	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,409.00000	1,428	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		123.00000	0,124	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,324.00000	2,342	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		38.00000	0,038	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,304.00000	3,323	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		18.00000	0,019	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,291.00000	4,310	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		5.00000	0,006	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		10.00000	0,011	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,774.00000	7,757	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		21.00000	0,022	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,785.00000	5,768	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		90.00000	0,090	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,854.00000	3,836	25.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		225.00000	0,227	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,989.00000	1,973	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		715.00000	0,728	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		479.00000	0,474	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,367.00000	1,386	16.49	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	14/06/2010	Foreign Exchange Future	10.40	Put		131.00000	0,132	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,275.00000	2,294	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		39.00000	0,040	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,255.00000	3,274	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		19.00000	0,020	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,242.00000	4,260	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		6.00000	0,006	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		10.00000	0,010	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,924.00000	7,906	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		19.00000	0,019	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,933.00000	5,915	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		85.00000	0,085	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,999.00000	3,981	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		210.00000	0,212	22.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,124.00000	2,108	22.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		645.00000	0,657	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		559.00000	0,553	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,244.00000	1,263	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		158.00000	0,159	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,129.00000	2,148	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		43.00000	0,044	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,108.00000	3,126	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		22.00000	0,022	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		4,094.00000	4,112	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		8.00000	0,008	25.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		10.00000	0,010	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,824.00000	7,806	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		21.00000	0,021	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,835.00000	5,817	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		88.00000	0,088	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,902.00000	3,884	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		220.00000	0,222	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,034.00000	2,018	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		691.00000	0,704	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		505.00000	0,500	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,326.00000	1,345	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		140.00000	0,141	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,226.00000	2,245	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		40.00000	0,041	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,206.00000	3,224	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		20.00000	0,020	22.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,193.00000	4,211	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		7.00000	0,007	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		10.00000	0,010	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,874.00000	7,856	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		20.00000	0,020	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,884.00000	5,866	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		86.00000	0,086	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,950.00000	3,932	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		215.00000	0,217	22.20	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	14/06/2010	Foreign Exchange Future	13.50	Put		2,079.00000	2,063	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		668.00000	0,680	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		532.00000	0,526	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,285.00000	1,304	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		149.00000	0,150	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,178.00000	2,196	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		42.00000	0,042	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,157.00000	3,175	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		21.00000	0,021	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		4,143.00000	4,162	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		7.00000	0,008	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		9.00000	0,009	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,223.00000	8,205	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		16.00000	0,017	26.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,230.00000	6,213	26.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		71.00000	0,071	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,285.00000	4,267	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		181.00000	0,182	22.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,395.00000	2,378	22.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		531.00000	0,541	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		745.00000	0,737	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,028.00000	1,046	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		242.00000	0,242	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,848.00000	1,867	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		62.00000	0,063	17.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,813.00000	2,832	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		27.00000	0,028	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,798.00000	3,816	25.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		12.00000	0,012	25.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		9.00000	0,009	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,173.00000	8,155	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		17.00000	0,017	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,181.00000	6,163	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		73.00000	0,073	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,237.00000	4,219	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		185.00000	0,187	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,349.00000	2,333	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		548.00000	0,558	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		712.00000	0,704	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,061.00000	1,079	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		225.00000	0,225	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,894.00000	1,913	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		58.00000	0,059	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,862.00000	2,881	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		26.00000	0,027	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,847.00000	3,866	25.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		11.00000	0,012	25.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		8.00000	0,008	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,272.00000	8,254	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		16.00000	0,016	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,280.00000	6,262	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		68.00000	0,068	26.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,332.00000	4,314	26.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		176.00000	0,177	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,440.00000	2,423	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		996.00000	1,013	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		260.00000	0,259	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,803.00000	1,822	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		67.00000	0,068	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,764.00000	2,783	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		28.00000	0,029	20.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,748.00000	3,767	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		12.00000	0,013	24.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		8.00000	0,008	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,322.00000	8,304	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		16.00000	0,016	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,330.00000	6,312	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		66.00000	0,066	26.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,380.00000	4,362	26.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		172.00000	0,173	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,486.00000	2,469	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		499.00000	0,508	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		813.00000	0,804	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		964.00000	0,981	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		278.00000	0,277	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	9.95	Call		1,758.00000	1,777	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		72.00000	0,073	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,715.00000	2,733	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		29.00000	0,029	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,699.00000	3,717	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		13.00000	0,013	24.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		9.00000	0,009	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,123.00000	8,105	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		17.00000	0,017	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,131.00000	6,113	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		76.00000	0,076	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,190.00000	4,172	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		190.00000	0,192	22.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,304.00000	2,288	22.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		565.00000	0,576	17.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		679.00000	0,672	17.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,095.00000	1,113	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		209.00000	0,209	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,940.00000	1,959	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		54.00000	0,055	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,911.00000	2,930	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		25.00000	0,026	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,897.00000	3,915	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		11.00000	0,011	25.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		8.00000	0,008	29.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,372.00000	8,354	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		16.00000	0,016	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,380.00000	6,362	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		63.00000	0,063	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,427.00000	4,409	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		167.00000	0,169	23.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,531.00000	2,515	23.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		934.00000	0,950	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		298.00000	0,296	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,713.00000	1,732	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		77.00000	0,078	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,666.00000	2,684	20.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		30.00000	0,030	20.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,650.00000	3,668	24.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		14.00000	0,014	24.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		7.00000	0,007	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,521.00000	8,503	29.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		15.00000	0,015	27.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,529.00000	6,511	27.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		56.00000	0,057	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,570.00000	4,553	26.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		155.00000	0,156	23.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,669.00000	2,652	23.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		442.00000	0,450	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		956.00000	0,946	18.77	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	11.15	Call		846.00000	0,862	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		360.00000	0,358	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,581.00000	1,599	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		95.00000	0,095	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,519.00000	2,538	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		33.00000	0,034	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,501.00000	3,520	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		15.00000	0,016	24.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			12.02330	12.00670		18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		88.00000	0,093	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,281.00000	8,270	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		140.00000	0,146	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,333.00000	6,323	28.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		224.00000	0,232	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,417.00000	4,409	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		396.00000	0,410	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,589.00000	2,587	22.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		817.00000	0,839	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,010.00000	1,016	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,259.00000	1,284	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		452.00000	0,461	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,971.00000	1,994	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		164.00000	0,171	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,865.00000	2,884	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		58.00000	0,061	17.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,838.00000	3,856	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		31.00000	0,033	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		869.00000	0,892	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		912.00000	0,919	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		87.00000	0,091	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,330.00000	8,318	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		138.00000	0,144	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,381.00000	6,371	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		221.00000	0,229	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,464.00000	4,456	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		390.00000	0,403	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,633.00000	2,630	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		800.00000	0,822	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,043.00000	1,049	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,232.00000	1,256	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		475.00000	0,483	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,931.00000	1,953	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		174.00000	0,180	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,819.00000	2,837	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		62.00000	0,064	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,789.00000	3,806	20.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		32.00000	0,033	20.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		67.00000	0,071	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,010.00000	8,998	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		118.00000	0,123	28.91	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	13/12/2010	Foreign Exchange Future	18.95	Put		7,061.00000	7,050	28.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		185.00000	0,192	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,128.00000	5,119	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		313.00000	0,325	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,256.00000	3,252	23.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		609.00000	0,627	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,552.00000	1,554	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		907.00000	0,930	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		850.00000	0,857	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,408.00000	1,433	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		351.00000	0,360	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,181.00000	2,203	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		124.00000	0,130	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		3,103.00000	3,121	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		46.00000	0,048	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		70.00000	0,073	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		8,913.00000	8,900	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		120.00000	0,126	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		6,963.00000	6,953	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		189.00000	0,197	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,032.00000	5,024	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		323.00000	0,334	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,166.00000	3,161	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		632.00000	0,651	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,475.00000	1,478	19.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		947.00000	0,970	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		790.00000	0,797	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,478.00000	1,502	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		321.00000	0,329	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,270.00000	2,291	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		113.00000	0,118	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,201.00000	3,218	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		44.00000	0,045	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		95.00000	0,100	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,088.00000	8,077	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		147.00000	0,153	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,140.00000	6,130	27.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		236.00000	0,245	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,229.00000	4,222	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		424.00000	0,438	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,417.00000	2,415	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		887.00000	0,910	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		880.00000	0,887	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,375.00000	1,399	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		368.00000	0,376	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,137.00000	2,159	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		130.00000	0,136	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		3,054.00000	3,072	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		47.00000	0,049	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		4,035.00000	4,052	21.63	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	13/12/2010	Foreign Exchange Future	8.00	Put		28.00000	0,029	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		92.00000	0,096	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,185.00000	8,173	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		143.00000	0,149	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,236.00000	6,226	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		230.00000	0,238	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,323.00000	4,315	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		410.00000	0,424	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,503.00000	2,501	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		851.00000	0,874	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		944.00000	0,951	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,316.00000	1,340	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		409.00000	0,417	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		2,054.00000	2,076	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		147.00000	0,153	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,959.00000	2,978	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		52.00000	0,055	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,936.00000	3,954	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		29.00000	0,031	21.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		82.00000	0,086	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,475.00000	8,463	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		133.00000	0,139	28.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,526.00000	6,516	28.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		212.00000	0,220	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,605.00000	4,597	25.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		371.00000	0,384	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,764.00000	2,761	22.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		753.00000	0,775	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,146.00000	1,152	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,153.00000	1,178	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		546.00000	0,555	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,812.00000	1,835	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		205.00000	0,212	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,679.00000	2,698	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		72.00000	0,075	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,641.00000	3,659	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		34.00000	0,036	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		78.00000	0,082	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,621.00000	8,609	30.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		129.00000	0,134	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,672.00000	6,661	28.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		204.00000	0,212	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,747.00000	4,739	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		354.00000	0,367	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		2,897.00000	2,894	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		710.00000	0,730	19.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,253.00000	1,257	19.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1,080.00000	1,104	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		623.00000	0,631	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,696.00000	1,720	16.61	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		239.00000	0,247	16.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,541.00000	2,561	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		84.00000	0,088	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,494.00000	3,512	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		37.00000	0,039	19.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		98.00000	0,103	29.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		7,941.00000	7,930	29.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		151.00000	0,158	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		5,994.00000	5,985	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		245.00000	0,254	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,088.00000	4,081	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		445.00000	0,460	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,288.00000	2,287	21.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,179.00000	4,196	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		22.00000	0,023	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		97.00000	0,102	29.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		7,990.00000	7,979	29.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		150.00000	0,156	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,043.00000	6,033	27.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		242.00000	0,251	25.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,135.00000	4,128	25.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		438.00000	0,452	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,331.00000	2,329	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		927.00000	0,950	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		820.00000	0,827	18.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,443.00000	1,467	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		336.00000	0,344	16.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,225.00000	2,247	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		118.00000	0,124	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,152.00000	3,170	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		45.00000	0,047	18.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		4,131.00000	4,148	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		24.00000	0,025	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		96.00000	0,101	29.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,039.00000	8,028	29.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		148.00000	0,154	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,091.00000	6,081	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		239.00000	0,248	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,182.00000	4,175	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		431.00000	0,445	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,374.00000	2,372	21.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		4,083.00000	4,100	21.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		26.00000	0,027	21.63	0.00	0	0.00
AL13	On	04/02/2010	Index Future			250.25900	250.53400			0.00	0	22.00
AL7T	On	04/02/2010	Index Future			319.53000	321.01500			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.97600	302.51500			0.00	0	586.00
ALBI	On	06/05/2010	Index Future			306.49700	308.06500			0.00	0	0.00
ALBI	On	05/08/2010	Index Future			296.60300	298.06900			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			6.92050	6.91680		16.23	1,051,916.00	152	12,145.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	55.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		7,933.00000	7,930	55.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	46.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		3,933.00000	3,930	46.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	35.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		1,934.00000	1,931	35.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		1,068.00000	1,072	26.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,002	26.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		2,067.00000	2,071	24.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,001	24.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		4,067.00000	4,071	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	55.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,883.00000	7,880	55.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	50.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,883.00000	5,880	50.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	46.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,883.00000	3,880	46.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	35.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,884.00000	1,881	35.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,118.00000	1,121	26.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,001	26.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,117.00000	2,121	24.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,001	24.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,117.00000	3,121	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,117.00000	4,121	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	55.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		7,983.00000	7,980	55.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	50.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		5,983.00000	5,980	50.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		3,983.00000	3,980	47.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,001	36.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		1,984.00000	1,981	36.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		2,017.00000	2,021	24.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,001	24.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		3,017.00000	3,021	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		4,017.00000	4,021	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	55.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,833.00000	7,830	55.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	50.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,833.00000	5,830	50.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	46.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,833.00000	3,830	46.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	34.50	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.75	Put		1,834.00000	1,831	34.50	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.75	Call		1,167.00000	1,171	26.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.75	Put		0.00000	0,001	26.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.75	Call		2,167.00000	2,171	24.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.75	Put		0.00000	0,001	24.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.75	Call		3,167.00000	3,171	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.75	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.75	Call		4,167.00000	4,171	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.75	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.70	Call		0.00000	0,000	55.37	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.70	Put		7,783.00000	7,780	55.37	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.70	Call		0.00000	0,000	50.58	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.70	Put		5,783.00000	5,780	50.58	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.70	Call		0.00000	0,000	46.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.70	Put		3,783.00000	3,780	46.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.70	Call		1.00000	0,001	33.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.70	Put		1,784.00000	1,781	33.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.70	Call		1,217.00000	1,221	26.45	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.70	Put		0.00000	0,001	26.45	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.70	Call		2,217.00000	2,221	24.06	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.70	Put		0.00000	0,001	24.06	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.70	Call		3,217.00000	3,221	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.70	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.70	Call		4,217.00000	4,221	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.70	Put		0.00000	0,001	22.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	54.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,483.00000	7,480	54.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	50.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,483.00000	5,480	50.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	44.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,483.00000	3,480	44.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		2.00000	0,001	30.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,485.00000	1,481	30.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,517.00000	1,521	25.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,001	25.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,517.00000	2,521	23.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,001	23.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,517.00000	3,521	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,517.00000	4,521	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,733.00000	7,730	55.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	50.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,733.00000	5,730	50.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	45.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,733.00000	3,730	45.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,001	33.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,734.00000	1,731	33.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,267.00000	1,271	26.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,001	26.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,267.00000	2,271	23.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,001	23.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,267.00000	3,271	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,267.00000	4,271	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	55.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,683.00000	7,680	55.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	45.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,683.00000	3,680	45.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,001	32.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,684.00000	1,681	32.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,317.00000	1,321	26.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,001	26.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,317.00000	2,321	23.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,001	23.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,317.00000	4,321	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	55.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,633.00000	7,630	55.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	45.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,633.00000	3,630	45.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,001	32.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,634.00000	1,631	32.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,367.00000	1,371	26.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,001	26.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,367.00000	2,371	23.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,001	23.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,367.00000	4,371	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	54.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,583.00000	7,580	54.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	50.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,583.00000	5,580	50.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	44.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,583.00000	3,580	44.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,001	31.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,584.00000	1,581	31.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,417.00000	1,421	25.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,001	25.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,417.00000	2,421	23.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,001	23.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,417.00000	3,421	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,417.00000	4,421	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	54.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,533.00000	7,530	54.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	50.12	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,533.00000	5,530	50.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	44.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,533.00000	3,530	44.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,001	31.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,534.00000	1,531	31.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,467.00000	1,471	25.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,001	25.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,467.00000	2,471	23.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,001	23.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,467.00000	3,471	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,467.00000	4,471	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	54.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,433.00000	7,430	54.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	49.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,433.00000	5,430	49.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	44.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,433.00000	3,430	44.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,567.00000	2,571	23.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,001	23.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,567.00000	3,571	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		969.00000	0,973	27.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		2.00000	0,003	27.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		871.00000	0,874	26.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		4.00000	0,004	26.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		772.00000	0,776	24.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		5.00000	0,006	24.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		920.00000	0,923	26.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		3.00000	0,003	26.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		1,019.00000	1,022	26.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		2.00000	0,002	26.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		724.00000	0,727	24.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		7.00000	0,007	24.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		821.00000	0,825	25.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		4.00000	0,005	25.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	50.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,633.00000	5,630	50.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	47.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,133.00000	4,130	47.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	39.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,633.00000	2,630	39.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		3.00000	0,003	27.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,136.00000	1,133	27.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,867.00000	1,871	24.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,001	24.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,367.00000	3,371	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,867.00000	4,871	22.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,367.00000	6,371	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	50.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,683.00000	5,680	50.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	47.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,183.00000	4,180	47.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	40.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,683.00000	2,680	40.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		3.00000	0,003	27.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,186.00000	1,183	27.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,817.00000	1,821	24.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,001	24.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,317.00000	3,321	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,817.00000	4,821	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,317.00000	6,321	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	50.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		5,933.00000	5,930	50.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	48.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,433.00000	4,430	48.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	41.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		2,933.00000	2,930	41.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		2.00000	0,002	30.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,435.00000	1,432	30.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,567.00000	1,571	25.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,001	25.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		3,067.00000	3,071	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,567.00000	4,571	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		6,067.00000	6,071	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		675.00000	0,678	23.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		8.00000	0,008	23.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		34.00000	0,033	19.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		367.00000	0,363	19.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		49.00000	0,047	18.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		282.00000	0,277	18.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		71.00000	0,069	17.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		204.00000	0,199	17.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		103.00000	0,101	16.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		136.00000	0,131	16.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		155.00000	0,160	17.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		88.00000	0,090	17.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		226.00000	0,232	18.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		59.00000	0,062	18.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		394.00000	0,398	20.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		27.00000	0,028	20.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		485.00000	0,489	21.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		18.00000	0,019	21.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		579.00000	0,583	22.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		12.00000	0,013	22.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		627.00000	0,630	23.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		10.00000	0,010	23.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		532.00000	0,535	22.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		15.00000	0,015	22.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		28.00000	0,027	19.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		411.00000	0,407	19.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		41.00000	0,039	18.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		324.00000	0,319	18.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		59.00000	0,057	17.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		242.00000	0,237	17.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		86.00000	0,084	16.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		169.00000	0,164	16.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		123.00000	0,129	16.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		106.00000	0,109	16.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		189.00000	0,195	17.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		72.00000	0,075	17.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		266.00000	0,271	18.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		49.00000	0,051	18.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		350.00000	0,354	20.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		33.00000	0,034	20.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		439.00000	0,443	21.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		22.00000	0,023	21.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		307.00000	0,311	19.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		40.00000	0,041	19.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	55.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,133.00000	8,130	55.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	51.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,133.00000	6,130	51.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		1.00000	0,001	37.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,134.00000	2,131	37.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,867.00000	2,871	23.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,001	23.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,867.00000	3,871	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	55.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,083.00000	8,080	55.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	51.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,083.00000	6,080	51.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,083.00000	4,080	47.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	36.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,084.00000	2,081	36.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,917.00000	1,921	24.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,001	24.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,917.00000	2,921	23.04	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.00	Put		0.00000	0,001	23.04	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.00	Call		3,917.00000	3,921	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.00	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.10	Call		0.00000	0,000	55.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.10	Put		8,183.00000	8,180	55.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.10	Call		0.00000	0,000	51.41	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.10	Put		6,183.00000	6,180	51.41	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.10	Call		0.00000	0,000	37.34	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.10	Put		2,183.00000	2,180	37.34	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.10	Call		2,817.00000	2,821	23.19	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.10	Put		0.00000	0,001	23.19	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Call		3,817.00000	3,821	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Call		0.00000	0,000	55.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Put		8,033.00000	8,030	55.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Call		0.00000	0,000	51.04	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Put		6,033.00000	6,030	51.04	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Call		0.00000	0,000	47.35	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Put		4,033.00000	4,030	47.35	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Call		1.00000	0,001	36.53	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Put		2,034.00000	2,031	36.53	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Call		1,967.00000	1,971	24.43	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Put		0.00000	0,001	24.43	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Call		2,967.00000	2,971	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Put		0.00000	0,001	22.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,967.00000	3,971	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	55.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,283.00000	8,280	55.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	51.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,283.00000	6,280	51.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	47.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,283.00000	4,280	47.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	37.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,283.00000	2,280	37.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,717.00000	1,721	25.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,001	25.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,717.00000	2,721	23.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,001	23.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,717.00000	3,721	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.97450	6.97030		16.43	139,490.00	20	8,478.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	41.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,830.00000	7,826	41.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	35.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,831.00000	5,827	35.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	29.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,832.00000	3,828	29.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		14.00000	0,014	22.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,844.00000	1,840	22.93	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,182.00000	1,186	19.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		12.00000	0,012	19.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,172.00000	2,176	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	25.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,170.00000	3,175	27.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	27.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,170.00000	4,175	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	41.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,930.00000	7,926	41.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	35.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,931.00000	5,927	35.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	30.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,932.00000	3,928	30.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		12.00000	0,012	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,942.00000	1,938	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,085.00000	1,089	18.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		15.00000	0,015	18.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,072.00000	2,076	25.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,070.00000	3,075	28.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	28.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,070.00000	4,075	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.49	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	15/03/2010	Foreign Exchange Future	14.95	Put		7,980.00000	7,976	41.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	35.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,981.00000	5,977	35.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	30.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,982.00000	3,978	30.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		12.00000	0,012	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,992.00000	1,988	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,037.00000	1,040	17.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		17.00000	0,016	17.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,023.00000	2,027	25.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	25.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,020.00000	3,025	28.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	28.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,020.00000	4,025	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	41.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,880.00000	7,876	41.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	35.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,881.00000	5,877	35.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	29.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,882.00000	3,878	29.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		13.00000	0,013	23.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,893.00000	1,889	23.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,134.00000	1,137	18.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		14.00000	0,013	18.63	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	4.85	Call		2,122.00000	2,126	25.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	25.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,120.00000	3,125	27.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	27.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,120.00000	4,125	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	40.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,780.00000	7,776	40.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	35.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,781.00000	5,777	35.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,782.00000	3,778	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		15.00000	0,015	22.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,795.00000	1,791	22.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,231.00000	1,235	19.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		11.00000	0,011	19.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,221.00000	2,226	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,002	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,220.00000	3,225	27.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	27.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,220.00000	4,225	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,480.00000	7,476	40.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	34.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,481.00000	5,477	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		3.00000	0,003	28.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,483.00000	3,479	28.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		23.00000	0,023	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,503.00000	1,499	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,526.00000	1,530	21.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,521.00000	2,525	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,520.00000	3,525	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,001	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,520.00000	4,525	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,680.00000	7,676	40.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	34.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,681.00000	5,677	34.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,002	29.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,682.00000	3,678	29.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		17.00000	0,017	22.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,697.00000	1,693	22.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,329.00000	1,333	20.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		9.00000	0,009	20.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,321.00000	2,325	26.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,320.00000	3,325	26.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	26.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,320.00000	4,325	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,730.00000	7,726	40.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	34.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,731.00000	5,727	34.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,002	29.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,732.00000	3,728	29.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		16.00000	0,016	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,746.00000	1,742	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,280.00000	1,284	19.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		10.00000	0,010	19.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,271.00000	2,275	26.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,270.00000	3,275	26.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	26.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,270.00000	4,275	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,630.00000	7,626	40.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	34.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,631.00000	5,627	34.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,002	29.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,632.00000	3,628	29.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		18.00000	0,018	22.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,648.00000	1,644	22.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,378.00000	1,382	20.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		8.00000	0,008	20.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,371.00000	2,375	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,370.00000	3,375	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,370.00000	4,375	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,580.00000	7,576	40.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	34.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,581.00000	5,577	34.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,582.00000	3,578	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		20.00000	0,020	22.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,600.00000	1,596	22.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,428.00000	1,432	20.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		8.00000	0,008	20.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,421.00000	2,425	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	26.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,420.00000	3,425	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,001	26.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,420.00000	4,425	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,530.00000	7,526	40.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	34.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,531.00000	5,527	34.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		3.00000	0,003	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,533.00000	3,529	28.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		21.00000	0,021	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,551.00000	1,547	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,477.00000	1,481	21.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		7.00000	0,007	21.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,471.00000	2,475	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,470.00000	3,475	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,470.00000	4,475	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,430.00000	7,426	39.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	34.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,431.00000	5,427	34.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		3.00000	0,003	28.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,433.00000	3,429	28.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		24.00000	0,025	21.49	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	15/03/2010	Foreign Exchange Future	8.40	Put		1,454.00000	1,451	21.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,576.00000	1,580	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		6.00000	0,006	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,571.00000	2,575	27.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,001	27.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,570.00000	3,575	25.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,001	25.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,570.00000	4,575	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		897.00000	0,899	17.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		27.00000	0,025	17.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		990.00000	0,992	17.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		20.00000	0,018	17.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		943.00000	0,945	17.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		23.00000	0,021	17.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		263.00000	0,269	16.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		243.00000	0,245	16.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		319.00000	0,324	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		199.00000	0,200	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		380.00000	0,384	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		160.00000	0,160	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		519.00000	0,522	16.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		99.00000	0,098	16.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		597.00000	0,599	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		77.00000	0,075	17.03	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		678.00000	0,680	17.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		58.00000	0,056	17.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		763.00000	0,766	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		43.00000	0,042	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		852.00000	0,854	17.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		32.00000	0,030	17.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		807.00000	0,809	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		37.00000	0,035	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		204.00000	0,206	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		334.00000	0,332	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		242.00000	0,244	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		272.00000	0,270	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		290.00000	0,296	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		220.00000	0,222	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		348.00000	0,353	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		178.00000	0,179	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		413.00000	0,417	16.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		143.00000	0,143	16.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		482.00000	0,486	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		112.00000	0,112	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		557.00000	0,560	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		87.00000	0,086	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		637.00000	0,639	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		67.00000	0,065	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		720.00000	0,723	17.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		50.00000	0,049	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		447.00000	0,451	16.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		127.00000	0,127	16.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,130.00000	8,126	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,130.00000	6,126	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	30.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,132.00000	4,128	30.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		10.00000	0,010	24.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,140.00000	2,136	24.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,873.00000	1,877	24.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,870.00000	2,875	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,001	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,870.00000	3,875	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,001	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,080.00000	8,076	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,080.00000	6,076	35.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		2.00000	0,002	30.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,082.00000	4,078	30.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		10.00000	0,010	23.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,090.00000	2,086	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		223.00000	0,225	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		303.00000	0,301	16.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,923.00000	1,927	24.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,920.00000	2,925	28.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	28.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,920.00000	3,925	22.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,001	22.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,030.00000	8,026	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,030.00000	6,026	35.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		2.00000	0,002	30.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,032.00000	4,028	30.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		11.00000	0,011	23.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,041.00000	2,037	23.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,973.00000	1,977	24.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	24.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,970.00000	2,975	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,970.00000	3,975	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,001	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,180.00000	8,176	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,180.00000	6,176	36.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	30.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,182.00000	4,178	30.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		9.00000	0,009	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,189.00000	2,185	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		188.00000	0,190	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		368.00000	0,366	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,824.00000	1,828	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	23.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,820.00000	2,825	28.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	28.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,820.00000	3,825	23.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,001	23.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,280.00000	8,276	41.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,280.00000	6,276	36.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	31.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,281.00000	4,277	31.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		8.00000	0,008	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,288.00000	2,284	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		158.00000	0,160	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		438.00000	0,436	17.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,724.00000	1,728	23.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,720.00000	2,725	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,001	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,720.00000	3,725	24.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,001	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			7.02160	7.01450		16.67	0.00	0	500.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,587.00000	7,579	32.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	29.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,588.00000	5,580	29.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		9.00000	0,010	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,595.00000	3,588	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		72.00000	0,072	22.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,658.00000	1,650	22.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		571.00000	0,574	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		157.00000	0,152	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,430.00000	1,437	17.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		16.00000	0,015	17.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,418.00000	2,425	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		4.00000	0,003	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,415.00000	3,422	28.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	28.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,415.00000	4,422	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,537.00000	7,529	32.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	0,002	29.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,538.00000	5,530	29.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		10.00000	0,010	25.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,546.00000	3,538	25.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		75.00000	0,075	22.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,611.00000	1,603	22.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		604.00000	0,607	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		140.00000	0,135	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,479.00000	1,486	18.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		15.00000	0,014	18.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,468.00000	2,475	24.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		4.00000	0,003	24.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,465.00000	3,472	28.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	28.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,465.00000	4,472	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		1.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	32.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,487.00000	7,479	32.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	0,003	28.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,489.00000	5,481	28.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		10.00000	0,011	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,496.00000	3,489	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		78.00000	0,078	21.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,564.00000	1,556	21.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		638.00000	0,641	15.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		124.00000	0,119	15.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,528.00000	1,535	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		14.00000	0,013	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,518.00000	2,525	24.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		4.00000	0,003	24.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,515.00000	3,522	28.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	28.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,515.00000	4,522	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		1.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		510.00000	0,513	15.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		196.00000	0,191	15.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	32.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,837.00000	7,829	32.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	29.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,838.00000	5,830	29.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		7.00000	0,007	25.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,843.00000	3,835	25.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		60.00000	0,059	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,896.00000	1,887	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		426.00000	0,430	16.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		262.00000	0,258	16.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,186.00000	1,193	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		22.00000	0,021	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,170.00000	2,177	22.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		6.00000	0,005	22.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,165.00000	3,172	27.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		1.00000	0,000	27.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,165.00000	4,172	29.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		1.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		1.00000	0,001	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,737.00000	7,729	32.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		2.00000	0,002	29.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,738.00000	5,730	29.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		8.00000	0,008	25.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,744.00000	3,736	25.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		64.00000	0,064	22.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,800.00000	1,792	22.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		481.00000	0,484	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		217.00000	0,212	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,283.00000	1,290	16.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		19.00000	0,018	16.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,269.00000	2,276	23.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		5.00000	0,004	23.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,265.00000	3,272	28.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,000	28.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,265.00000	4,272	29.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		1.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		1.00000	0,001	32.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,887.00000	7,879	32.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		2.00000	0,002	29.77	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		5,888.00000	5,880	29.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		7.00000	0,007	25.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,893.00000	3,885	25.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		57.00000	0,057	23.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		1,943.00000	1,935	23.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		401.00000	0,405	16.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		287.00000	0,283	16.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,137.00000	1,144	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		23.00000	0,022	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,121.00000	2,128	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		7.00000	0,006	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,115.00000	3,122	27.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,115.00000	4,122	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		1.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	32.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,787.00000	7,779	32.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	0,002	29.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,788.00000	5,780	29.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		8.00000	0,008	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,794.00000	3,786	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		62.00000	0,061	23.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,848.00000	1,839	23.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		453.00000	0,456	16.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		239.00000	0,234	16.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,234.00000	1,242	16.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		20.00000	0,020	16.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,220.00000	2,227	23.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		6.00000	0,005	23.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,215.00000	3,222	28.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		1.00000	0,000	28.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,215.00000	4,222	29.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		1.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		1.00000	0,001	32.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,637.00000	7,629	32.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		2.00000	0,002	29.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,638.00000	5,630	29.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		9.00000	0,009	25.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,645.00000	3,637	25.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		69.00000	0,069	22.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,705.00000	1,697	22.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		540.00000	0,543	15.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		176.00000	0,171	15.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,381.00000	1,388	17.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		17.00000	0,016	17.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,369.00000	2,376	23.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		5.00000	0,004	23.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,365.00000	3,372	28.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,000	28.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,365.00000	4,372	29.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		1.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	33.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,137.00000	8,129	33.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,138.00000	6,130	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		6.00000	0,006	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,142.00000	4,134	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		45.00000	0,046	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,181.00000	2,174	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		299.00000	0,301	17.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		435.00000	0,429	17.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		909.00000	0,913	14.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		45.00000	0,041	14.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,873.00000	1,880	20.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		9.00000	0,008	20.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,866.00000	2,873	26.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		2.00000	0,001	26.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,865.00000	3,872	29.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		1.00000	0,000	29.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	33.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,087.00000	8,079	33.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,088.00000	6,080	30.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		6.00000	0,006	26.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,092.00000	4,084	26.21	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		48.00000	0,049	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,134.00000	2,127	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		316.00000	0,319	16.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		402.00000	0,397	16.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		952.00000	0,956	14.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		38.00000	0,034	14.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,923.00000	1,930	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		9.00000	0,008	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,916.00000	2,923	27.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		2.00000	0,001	27.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,915.00000	3,922	29.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		1.00000	0,000	29.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		1.00000	0,001	32.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		7,987.00000	7,979	32.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		2.00000	0,002	29.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		5,988.00000	5,980	29.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		6.00000	0,006	26.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		3,992.00000	3,984	26.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		54.00000	0,053	23.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,040.00000	2,031	23.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		354.00000	0,359	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		340.00000	0,337	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		1,040.00000	1,048	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		26.00000	0,026	14.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		2,022.00000	2,029	21.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		8.00000	0,007	21.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		3,016.00000	3,023	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		4,015.00000	4,022	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		1.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	32.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,937.00000	7,929	32.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,002	29.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,938.00000	5,930	29.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		7.00000	0,007	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,943.00000	3,935	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		55.00000	0,055	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		1,991.00000	1,983	23.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		377.00000	0,381	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		313.00000	0,309	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,089.00000	1,096	15.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		25.00000	0,024	15.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,071.00000	2,078	22.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		7.00000	0,006	22.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,066.00000	3,073	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,065.00000	4,072	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		1.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	0,001	33.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,187.00000	8,179	33.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	0,002	30.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,188.00000	6,180	30.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		5.00000	0,005	26.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,191.00000	4,183	26.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		43.00000	0,043	24.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,229.00000	2,221	24.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		282.00000	0,284	17.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		468.00000	0,462	17.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		867.00000	0,871	14.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		53.00000	0,049	14.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,824.00000	1,831	20.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		10.00000	0,009	20.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,816.00000	2,823	26.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		2.00000	0,001	26.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,815.00000	3,822	29.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		1.00000	0,000	29.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	33.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,037.00000	8,029	33.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,002	30.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,038.00000	6,030	30.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		6.00000	0,006	26.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,042.00000	4,034	26.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		51.00000	0,051	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,087.00000	2,079	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		335.00000	0,337	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 14/06/2010 Foreign Exchange Future	7.05	Put		371.00000	0,365	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		996.00000	1,000	14.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		32.00000	0,028	14.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,972.00000	1,979	21.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		8.00000	0,007	21.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,966.00000	2,973	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		2.00000	0,001	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,965.00000	3,972	29.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		1.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		1.00000	0,001	33.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,237.00000	8,229	33.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		2.00000	0,002	30.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,238.00000	6,230	30.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		5.00000	0,005	26.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,241.00000	4,233	26.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		41.00000	0,041	24.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,277.00000	2,269	24.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		267.00000	0,269	17.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		503.00000	0,497	17.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		826.00000	0,829	14.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		62.00000	0,057	14.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,774.00000	1,781	20.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		10.00000	0,009	20.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,766.00000	2,774	26.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		2.00000	0,002	26.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Call		3,765.00000	3,772	29.33	0.00	0	0.00
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	29.33	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.76300	131.09600			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.16200	133.50100			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			302.67900	304.23600		5.37	454,018,500.00	150	1,445.00
GOVI	On 06/05/2010	GOVI			308.23200	309.81900		6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			313.97600	315.59300		6.57	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 04/02/2010	Index Future			364.10300	364.93100			0.00	0	425.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On 04/02/2010	JFra			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On 06/05/2010	JFra			7.12100	7.10400		0.33	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	JFra		7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	JFra		7.66000	7.63400		0.38	0.00	0	0.00
JN02	On	04/02/2010	JNOTE		7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE		8.79400	8.73500		5.41	0.00	0	0.00
JN10	On	04/02/2010	JNOTE		9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	30/11/2009	Rodi		6.73200	6.73500			0.00	0	0.00
JROD	On	31/12/2009	Rodi		6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010	Rodi		7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi		6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi		7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future		291.62300	293.06800			0.00	0	3.00
OTH1	On	06/05/2010	Index Future		296.97300	298.44500			0.00	0	0.00
R155	On	04/02/2010	Bond Future		7.55100	7.46100			0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call	59.00000	0,000		0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put	0.00000	0,077		0.00	0	0.00
R157	On	04/02/2010	Bond Future		8.42400	8.34100		5.25	0.00	0	6,576.00
R157	On	04/02/2010	Bond Future	7.75	Call	266.00000	0,199	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put	3,279.00000	3,628	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future		8.49300	8.40400		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call	1,993.00000	1,762	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put	1,533.00000	1,729	5.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future			8.53200	8.43800		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,932.00000	2,671	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,510.00000	1,679	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.06600	8.97400		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		363.00000	0,260	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		7,525.00000	8,287	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.11300	9.01800		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,550.00000	3,109	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,718.00000	4,158	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.14700	9.04900		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		5,513.00000	4,994	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,682.00000	4,061	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.47600	8.39200		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		77.00000	0,054	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		3,689.00000	3,998	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.54000	8.45100		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,507.00000	1,332	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,322.00000	1,483	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.57700	8.48200		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,834.00000	2,607	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		987.00000	1,102	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			8.99900	8.92700		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		225.00000	0,175	7.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2010	Bond Future	8.20	Put		4,181.00000	4,512	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.06600	8.99100		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		2,064.00000	1,866	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,018.00000	2,206	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.11300	9.03400		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		3,195.00000	2,966	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,117.00000	2,284	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			8.99900	8.91700		8.75	0.00	0	3,649.00
R204	On	04/02/2010	Bond Future	8.20	Call		250.00000	0,188	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		4,546.00000	4,960	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,796.00000	1,532	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,314.00000	1,526	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		602.00000	0,478	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,071.00000	3,422	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.06100	8.97500		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,309.00000	2,056	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,167.00000	2,402	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.10500	9.01600		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,530.00000	3,241	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,239.00000	2,444	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.54900	8.46500		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		47.00000	0,032	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,219.00000	3,474	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.63500	8.54400		4.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	06/05/2010	Bond Future	8.75	Call		1,494.00000	1,333	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		870.00000	0,985	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.69100	8.59200		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,084.00000	1,906	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		926.00000	1,031	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.16900	9.08700		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		179.00000	0,132	9.46	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,341.00000	5,780	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.23300	9.14800		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,665.00000	2,393	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,073.00000	2,295	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.28100	9.19300		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,947.00000	3,643	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,214.00000	2,411	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.16500	9.08300		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		405.00000	0,312	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,099.00000	4,509	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.22100	9.13700		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,790.00000	2,508	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,109.00000	2,334	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.26300	9.17500		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,113.00000	3,792	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,203.00000	2,405	10.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2010	Bond Future			8.80100	8.67900		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		41.00000	0,022	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		10,758.00000	11,724	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		9,704.00000	8,756	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		78.00000	0,115	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.83100	8.70500		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		2,278.00000	1,859	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		3,971.00000	4,563	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.84900	8.72100		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		4,013.00000	3,480	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,779.00000	4,269	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.90900	300.43800			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.39200	305.95000			0.00	0	0.00

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**Total for Derivatives :** **511,090,197.50**      **7,652**      **321,197.00**

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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			7.50000	7.41000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.35000	8.27000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.02000	8.93000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.40500	8.33000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.93000	8.85500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.94500	8.86500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.46500	8.38500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.11000	9.03500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.11000	9.02500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.76500	8.65000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>511,090,197.50</b>	<b>7,652</b>	<b>321,197.00</b>