



# Daily MTM Report

Daily summary for: 23/11/2009

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			7.50320	7.59110		18.93	44,246,370.40	5,897	317,917.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,759.00000	8,847	55.05	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,759.00000	6,847	52.19	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,309.00000	8,397	55.05	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,691.00000	3,603	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,509.00000	8,597	55.05	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	51.57	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,509.00000	6,597	51.57	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		513.00000	0,429	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		22.00000	0,026	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,491.00000	1,403	25.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	25.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,491.00000	2,403	31.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	31.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,491.00000	3,403	30.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,259.00000	8,347	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	50.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,259.00000	6,347	50.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,741.00000	3,653	26.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	26.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,409.00000	8,497	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,591.00000	3,503	28.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,709.00000	8,797	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	52.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,709.00000	6,797	52.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		8,909.00000	8,997	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	52.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		6,909.00000	6,997	52.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		202.00000	0,137	18.93	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		111.00000	0,134	18.93	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		1,092.00000	1,004	24.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		1.00000	0,001	24.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		2,091.00000	2,003	27.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		3,091.00000	3,003	36.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	36.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,859.00000	8,947	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,809.00000	8,897	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	52.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,809.00000	6,897	52.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,609.00000	8,697	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	51.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,609.00000	6,697	51.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,391.00000	1,303	25.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	25.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,391.00000	2,303	30.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,391.00000	3,303	31.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,659.00000	8,747	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	51.95	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	14.25	Put		6,659.00000	6,747	51.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,559.00000	8,647	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	51.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,559.00000	6,647	51.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		468.00000	0,386	20.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		27.00000	0,033	20.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,441.00000	1,353	25.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,441.00000	2,353	30.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,441.00000	3,353	30.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,459.00000	8,547	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	46.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,459.00000	4,547	46.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,359.00000	8,447	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	51.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,359.00000	6,447	51.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	52.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,859.00000	6,947	52.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	44.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,859.00000	3,947	44.28	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	5.95	Call		1,641.00000	1,553	26.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	26.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,641.00000	2,553	32.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,641.00000	3,553	27.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	52.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		6,959.00000	7,047	52.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		558.00000	0,473	21.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		17.00000	0,020	21.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,541.00000	1,453	25.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	25.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,541.00000	3,453	29.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	53.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,309.00000	7,397	53.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,191.00000	1,104	24.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,001	24.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,191.00000	2,103	28.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,191.00000	3,103	34.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	34.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	53.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,159.00000	7,247	53.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,341.00000	1,253	25.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,000	25.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,341.00000	2,253	29.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,341.00000	3,253	32.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	53.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,209.00000	7,297	53.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,291.00000	2,203	29.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,291.00000	3,203	33.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	33.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	53.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,259.00000	7,347	53.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,241.00000	1,154	24.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,001	24.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,241.00000	2,153	29.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,241.00000	3,153	34.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	34.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	53.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,359.00000	7,447	53.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		234.00000	0,166	19.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		93.00000	0,113	19.19	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,142.00000	1,054	24.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		1.00000	0,001	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	14/12/2009	Foreign Exchange Future	5.45	Call		2,141.00000	2,053	28.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	28.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,141.00000	3,053	35.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	54.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,509.00000	7,597	54.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		993.00000	0,905	23.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		2.00000	0,002	23.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,991.00000	1,903	27.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	27.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,991.00000	2,903	35.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	35.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		943.00000	0,855	23.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		2.00000	0,002	23.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,941.00000	1,853	27.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,941.00000	2,853	35.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	54.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,809.00000	7,897	54.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,691.00000	1,603	26.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,691.00000	2,603	33.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	54.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,759.00000	7,847	54.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,741.00000	1,653	26.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,741.00000	2,653	33.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	33.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	54.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,659.00000	7,747	54.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		845.00000	0,757	22.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		4.00000	0,004	22.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,841.00000	1,753	26.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,841.00000	2,753	34.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	54.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,559.00000	7,647	54.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	52.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,009.00000	7,097	52.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,791.00000	1,703	26.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	26.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		604.00000	0,519	21.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		13.00000	0,016	21.58	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,591.00000	1,503	26.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	26.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,591.00000	2,503	32.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	32.13	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		305.00000	0,230	19.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		64.00000	0,077	19.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	54.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,709.00000	7,797	54.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		77.00000	0,048	20.82	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		286.00000	0,345	20.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,291.00000	1,203	24.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	24.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,791.00000	2,703	33.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,291.00000	4,203	20.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		7,959.00000	8,047	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		1,042.00000	0,954	23.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,001	23.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,541.00000	2,453	31.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		4,041.00000	3,953	21.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	21.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		796.00000	0,709	22.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		5.00000	0,006	22.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,659.00000	2,747	36.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		651.00000	0,565	21.84	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	6.95	Put		10.00000	0,012	21.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		747.00000	0,660	22.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		6.00000	0,007	22.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		699.00000	0,612	22.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		8.00000	0,009	22.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		343.00000	0,266	19.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		52.00000	0,063	19.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	40.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,259.00000	3,347	40.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		173.00000	0,116	19.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		132.00000	0,163	19.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		425.00000	0,344	20.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		34.00000	0,041	20.52	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,459.00000	5,547	48.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,059.00000	5,147	47.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		383.00000	0,304	20.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		42.00000	0,051	20.25	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		268.00000	0,196	19.46	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		77.00000	0,093	19.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	49.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,759.00000	5,847	49.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		91.00000	0,057	20.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		250.00000	0,304	20.50	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	49.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,859.00000	5,947	49.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		66.00000	0,040	21.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		325.00000	0,387	21.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	51.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,459.00000	6,547	51.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		8.00000	0,004	24.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		867.00000	0,951	24.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		23.00000	0,013	23.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		582.00000	0,660	23.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	51.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,409.00000	6,497	51.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	50.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,059.00000	6,147	50.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	47.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,859.00000	4,947	47.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	50.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,209.00000	6,297	50.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	51.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,309.00000	6,397	51.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	50.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,159.00000	6,247	50.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	47.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		4,959.00000	5,047	47.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	45.84	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	11.95	Put		4,359.00000	4,447	45.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	43.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,759.00000	3,847	43.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	39.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,159.00000	3,247	39.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,559.00000	2,647	35.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		1,959.00000	2,047	31.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2.00000	0,001	28.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,361.00000	1,448	28.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		12.00000	0,006	24.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		771.00000	0,853	24.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		39.00000	0,023	22.07	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		448.00000	0,520	22.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		146.00000	0,098	19.56	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		155.00000	0,195	19.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,259.00000	4,347	45.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	42.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,659.00000	3,747	42.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	39.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,059.00000	3,147	39.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	35.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,459.00000	2,547	35.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,859.00000	1,947	31.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2.00000	0,001	27.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,261.00000	1,348	27.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		16.00000	0,009	23.65	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		675.00000	0,756	23.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		125.00000	0,082	19.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		184.00000	0,229	19.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		14.00000	0,007	23.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		723.00000	0,804	23.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		107.00000	0,069	20.19	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		216.00000	0,266	20.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	49.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,659.00000	5,747	49.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	46.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,559.00000	4,647	46.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	44.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		3,959.00000	4,047	44.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	41.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,359.00000	3,447	41.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,759.00000	2,847	37.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,159.00000	2,247	33.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1.00000	0,000	29.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,560.00000	1,647	29.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		6.00000	0,003	25.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		965.00000	1,050	25.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		47.00000	0,027	21.76	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		406.00000	0,474	21.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		55.00000	0,033	21.45	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		364.00000	0,430	21.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	48.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,259.00000	5,347	48.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,659.00000	4,747	46.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	45.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,059.00000	4,147	45.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	41.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,459.00000	3,547	41.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	37.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,859.00000	2,947	37.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	33.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,259.00000	2,347	33.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1.00000	0,000	29.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,660.00000	1,747	29.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		4.00000	0,002	26.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,063.00000	1,149	26.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		33.00000	0,019	22.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		492.00000	0,566	22.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		28.00000	0,015	22.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		537.00000	0,612	22.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		20.00000	0,011	23.33	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		629.00000	0,708	23.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	50.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		5,959.00000	6,047	50.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	48.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,359.00000	5,447	48.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	46.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,759.00000	4,847	46.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	45.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,159.00000	4,247	45.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	42.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,559.00000	3,647	42.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	34.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,359.00000	2,447	34.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,759.00000	1,847	30.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3.00000	0,001	26.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,162.00000	1,248	26.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	49.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,809.00000	5,897	49.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,609.00000	4,697	46.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	41.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,409.00000	3,497	41.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,209.00000	2,297	33.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1.00000	0,000	29.63	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,610.00000	1,697	29.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		5.00000	0,002	25.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,014.00000	1,099	25.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	50.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		5,909.00000	5,997	50.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	48.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,309.00000	5,397	48.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	45.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,109.00000	4,197	45.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	38.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		2,909.00000	2,997	38.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,710.00000	1,797	30.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3.00000	0,002	26.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,112.00000	1,199	26.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	50.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,109.00000	6,197	50.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		4,909.00000	4,997	47.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	43.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,709.00000	3,797	43.30	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,509.00000	2,597	35.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	31.51	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1,909.00000	1,997	31.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2.00000	0,001	27.74	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,311.00000	1,398	27.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	50.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,009.00000	6,097	50.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	45.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,209.00000	4,297	45.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	38.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,009.00000	3,097	38.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,809.00000	1,897	30.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3.00000	0,001	27.11	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,212.00000	1,298	27.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	47.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,009.00000	5,097	47.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	43.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,809.00000	3,897	43.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	36.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,609.00000	2,697	36.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,009.00000	2,097	32.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	28.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,410.00000	1,498	28.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		10.00000	0,005	24.59	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		819.00000	0,902	24.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	49.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,709.00000	5,797	49.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,509.00000	4,597	46.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	40.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,309.00000	3,397	40.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	32.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,109.00000	2,197	32.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		1.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,510.00000	1,597	29.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		7.00000	0,003	25.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		916.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,509.00000	5,597	48.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,109.00000	5,197	47.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	46.80	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,709.00000	4,797	46.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,309.00000	4,397	45.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	41.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,509.00000	3,597	41.99	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	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	39.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,109.00000	3,197	39.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	36.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,709.00000	2,797	36.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	34.13	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,309.00000	2,397	34.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	49.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,609.00000	5,697	49.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	48.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,209.00000	5,297	48.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,809.00000	4,897	47.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	45.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,409.00000	4,497	45.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	44.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,009.00000	4,097	44.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	42.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,609.00000	3,697	42.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	40.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,209.00000	3,297	40.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,809.00000	2,897	37.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	34.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,409.00000	2,497	34.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	48.71	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		5,409.00000	5,497	48.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	38.39	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		2,959.00000	3,047	38.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	44.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		3,909.00000	3,997	44.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	54.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,859.00000	7,947	54.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,141.00000	4,053	20.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		7,909.00000	7,997	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		4,091.00000	4,003	20.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		2,041.00000	1,953	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		3,041.00000	2,953	36.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,109.00000	8,197	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		894.00000	0,806	23.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		3.00000	0,003	23.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,891.00000	1,803	27.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,891.00000	2,803	34.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	34.75	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	3.70	Call		3,891.00000	3,803	23.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,009.00000	8,097	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,991.00000	3,903	22.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,059.00000	8,147	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,059.00000	2,147	32.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,941.00000	3,853	23.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,159.00000	8,247	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,841.00000	3,753	24.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	24.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,209.00000	8,297	55.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,791.00000	3,703	25.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	25.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,241.00000	4,153	20.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,191.00000	4,103	20.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.63620	7.72560		19.53	1,695,236.40	222	29,814.00

Contract Details				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	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,774.00000	8,864	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,774.00000	6,864	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,524.00000	8,614	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,524.00000	6,614	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		184.00000	0,156	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		708.00000	0,770	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		614.00000	0,543	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		138.00000	0,157	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,488.00000	1,398	20.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		12.00000	0,012	20.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,477.00000	2,388	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,002	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,476.00000	3,386	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,274.00000	8,364	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		800.00000	0,722	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		74.00000	0,086	18.76	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,732.00000	1,643	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		6.00000	0,007	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,726.00000	2,637	27.67	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	5.00	Put		0.00000	0,001	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,726.00000	3,636	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,324.00000	8,414	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,324.00000	6,414	33.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,676.00000	3,586	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,424.00000	8,514	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		4.00000	0,003	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,428.00000	4,517	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		685.00000	0,611	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		109.00000	0,125	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,585.00000	1,496	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		9.00000	0,010	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,576.00000	3,486	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,724.00000	8,814	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,724.00000	6,814	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,924.00000	9,014	36.80	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	14.65	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,924.00000	7,014	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		118.00000	0,099	23.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,042.00000	1,113	23.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,079.00000	1,989	23.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,003	23.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,076.00000	2,987	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,874.00000	8,964	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,874.00000	6,964	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,824.00000	8,914	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,824.00000	6,914	34.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,624.00000	8,714	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,624.00000	6,714	34.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,674.00000	8,764	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,674.00000	6,764	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.80	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	16.30	Put		8,574.00000	8,664	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,574.00000	6,664	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,439.00000	1,350	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		13.00000	0,014	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,427.00000	2,338	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,002	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,426.00000	3,336	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,474.00000	8,564	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,474.00000	6,564	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,374.00000	8,464	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,374.00000	6,464	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,876.00000	4,966	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,626.00000	3,536	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		195.00000	0,165	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		669.00000	0,729	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		649.00000	0,577	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		123.00000	0,141	19.00	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		1,536.00000	1,447	20.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		10.00000	0,011	20.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,527.00000	2,437	26.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	26.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,526.00000	3,436	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		164.00000	0,138	22.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		788.00000	0,852	22.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		548.00000	0,481	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		172.00000	0,195	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,391.00000	1,301	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		15.00000	0,015	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,377.00000	2,288	25.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,002	25.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,376.00000	3,286	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,151.00000	1,062	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		25.00000	0,026	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,128.00000	2,039	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,003	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,126.00000	3,037	30.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	30.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		487.00000	0,423	19.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		211.00000	0,237	19.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,294.00000	1,205	19.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		18.00000	0,019	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,278.00000	2,188	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,276.00000	3,186	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		155.00000	0,131	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		829.00000	0,895	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		517.00000	0,451	19.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		191.00000	0,215	19.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,328.00000	2,238	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,326.00000	3,236	30.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,246.00000	1,157	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		20.00000	0,021	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,228.00000	2,138	24.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	24.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,226.00000	3,136	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,325.00000	5,415	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,199.00000	1,109	18.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		23.00000	0,023	18.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,178.00000	2,089	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,003	24.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,176.00000	3,086	30.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		4.00000	0,003	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,478.00000	4,567	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		112.00000	0,094	24.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,086.00000	1,158	24.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		354.00000	0,303	19.74	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		328.00000	0,367	19.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,057.00000	0,971	18.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		31.00000	0,035	18.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,029.00000	1,940	23.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	0,004	23.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,026.00000	2,937	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	29.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		332.00000	0,285	19.96	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		356.00000	0,399	19.96	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,011.00000	0,927	18.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		35.00000	0,041	18.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,979.00000	1,890	23.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	0,004	23.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,976.00000	2,887	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	29.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		78.00000	0,066	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,402.00000	1,480	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		761.00000	0,684	18.82	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	7.05	Put		85.00000	0,098	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,683.00000	1,594	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		7.00000	0,008	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,677.00000	2,587	27.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	27.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		294.00000	0,252	20.38	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		418.00000	0,466	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		924.00000	0,842	18.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		48.00000	0,056	18.59	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,880.00000	1,791	22.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	0,005	22.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,876.00000	2,787	28.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	28.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		91.00000	0,076	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,265.00000	1,340	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		882.00000	0,801	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		56.00000	0,065	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,831.00000	1,742	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	0,006	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		840.00000	0,761	18.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		64.00000	0,075	18.70	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,782.00000	1,692	21.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	0,006	21.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,776.00000	2,687	27.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,001	27.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,375.00000	5,465	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		4.00000	0,003	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,378.00000	4,467	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		723.00000	0,647	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		97.00000	0,111	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,634.00000	1,545	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		8.00000	0,009	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,627.00000	2,537	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		5.00000	0,003	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,279.00000	4,367	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		581.00000	0,511	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		155.00000	0,175	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	36.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,674.00000	7,764	36.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,342.00000	1,253	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		16.00000	0,017	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,826.00000	2,737	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,326.00000	4,236	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,924.00000	8,014	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		2.00000	0,001	32.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,926.00000	5,015	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,104.00000	1,015	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		28.00000	0,029	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,577.00000	2,487	26.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	26.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,076.00000	3,986	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		458.00000	0,396	19.35	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		232.00000	0,260	19.35	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		71.00000	0,060	25.97	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,495.00000	1,574	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		4.00000	0,002	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,528.00000	4,616	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		430.00000	0,370	19.41	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		254.00000	0,284	19.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		404.00000	0,346	19.47	0.00	0	147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		278.00000	0,310	19.47	0.00	0	120.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		50.00000	0,042	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,874.00000	1,956	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		54.00000	0,046	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,778.00000	1,860	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		379.00000	0,323	19.53	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		303.00000	0,337	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		277.00000	0,237	20.60	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		451.00000	0,501	20.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		3.00000	0,002	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,727.00000	4,816	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		232.00000	0,197	21.24	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		556.00000	0,611	21.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		2.00000	0,001	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,976.00000	5,065	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		174.00000	0,147	22.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		748.00000	0,811	22.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		3.00000	0,002	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,627.00000	4,716	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		46.00000	0,039	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,970.00000	2,053	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		261.00000	0,223	20.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		485.00000	0,537	20.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		3.00000	0,002	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,677.00000	4,766	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		246.00000	0,210	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		520.00000	0,574	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		207.00000	0,175	21.67	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		631.00000	0,689	21.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		3.00000	0,002	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,777.00000	4,866	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		30.00000	0,024	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,404.00000	2,488	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		33.00000	0,027	28.90	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,307.00000	2,391	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		36.00000	0,030	28.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,210.00000	2,294	28.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		219.00000	0,186	21.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		593.00000	0,650	21.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,175.00000	5,265	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		27.00000	0,021	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,501.00000	2,585	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		139.00000	0,117	23.18	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		913.00000	0,981	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		2.00000	0,001	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,126.00000	5,215	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		147.00000	0,124	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		871.00000	0,938	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,225.00000	5,315	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		131.00000	0,110	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		955.00000	1,024	23.39	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		5,275.00000	5,365	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		22.00000	0,017	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,696.00000	2,781	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		24.00000	0,019	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,598.00000	2,683	29.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		124.00000	0,105	23.61	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		998.00000	1,069	23.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,425.00000	5,515	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		106.00000	0,089	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,130.00000	1,203	24.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	0,000	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,925.00000	6,014	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		82.00000	0,069	25.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,356.00000	1,433	25.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,525.00000	5,615	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		19.00000	0,015	30.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,843.00000	2,929	30.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		96.00000	0,080	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,220.00000	1,294	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,875.00000	5,964	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	0,001	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,625.00000	5,715	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		17.00000	0,014	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,941.00000	3,028	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		86.00000	0,073	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,310.00000	1,387	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	32.80	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	13.20	Put		5,475.00000	5,565	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		20.00000	0,016	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,794.00000	2,880	30.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		101.00000	0,084	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,175.00000	1,248	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,775.00000	5,864	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		62.00000	0,052	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,636.00000	1,716	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		57.00000	0,048	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,731.00000	1,812	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,074.00000	6,164	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		48.00000	0,040	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,922.00000	2,004	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,274.00000	6,364	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		6.00000	0,004	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,180.00000	4,268	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		40.00000	0,033	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,114.00000	2,197	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,424.00000	6,514	33.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		5.00000	0,003	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,329.00000	4,417	32.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		5.00000	0,004	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,229.00000	4,318	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,174.00000	6,264	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		7.00000	0,005	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,081.00000	4,169	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		7.00000	0,005	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,981.00000	4,069	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		44.00000	0,037	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,018.00000	2,101	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,224.00000	6,314	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		6.00000	0,004	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,130.00000	4,218	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		7.00000	0,005	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,031.00000	4,119	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		8.00000	0,006	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,932.00000	4,020	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		8.00000	0,006	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,832.00000	3,920	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	0,001	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,575.00000	5,665	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		18.00000	0,014	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,892.00000	2,978	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		75.00000	0,063	25.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,449.00000	1,527	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	0,001	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,675.00000	5,765	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		14.00000	0,011	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,188.00000	3,275	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		15.00000	0,012	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,089.00000	3,176	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		17.00000	0,013	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,991.00000	3,077	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		68.00000	0,057	26.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,542.00000	1,621	26.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		1.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,725.00000	5,814	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		16.00000	0,012	30.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,040.00000	3,126	30.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		65.00000	0,055	26.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,589.00000	1,669	26.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,825.00000	5,914	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		9.00000	0,007	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,733.00000	3,821	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		10.00000	0,007	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,634.00000	3,721	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		10.00000	0,008	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,534.00000	3,622	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	0,009	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,435.00000	3,523	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		12.00000	0,009	31.27	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,336.00000	3,423	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		13.00000	0,010	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,237.00000	3,324	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		15.00000	0,011	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,139.00000	3,225	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		59.00000	0,050	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,683.00000	1,764	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,974.00000	6,064	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		8.00000	0,006	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,882.00000	3,970	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		8.00000	0,006	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,782.00000	3,870	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		9.00000	0,007	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,683.00000	3,771	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		10.00000	0,007	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,584.00000	3,671	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		11.00000	0,008	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,485.00000	3,572	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		12.00000	0,009	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,386.00000	3,473	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		52.00000	0,044	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,826.00000	1,908	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		2.00000	0,002	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,826.00000	4,916	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		21.00000	0,017	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,745.00000	2,831	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		23.00000	0,018	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,647.00000	2,732	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		26.00000	0,020	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,550.00000	2,634	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		28.00000	0,023	29.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,452.00000	2,537	29.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		31.00000	0,025	29.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,355.00000	2,439	29.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		34.00000	0,028	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,258.00000	2,342	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		42.00000	0,035	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,066.00000	2,149	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		3.00000	0,002	32.70	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,577.00000	4,666	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		38.00000	0,031	28.57	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,162.00000	2,245	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		9.00000	0,007	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,723.00000	3,811	32.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		13.00000	0,010	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,287.00000	3,374	31.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,874.00000	7,964	36.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,126.00000	4,036	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,824.00000	7,914	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,176.00000	4,086	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,974.00000	8,064	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,026.00000	3,936	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	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,074.00000	8,164	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		312.00000	0,268	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		386.00000	0,432	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		967.00000	0,884	18.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		41.00000	0,048	18.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,930.00000	1,841	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	0,005	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,926.00000	2,837	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,926.00000	3,836	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.80	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	15.85	Put		8,124.00000	8,214	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,124.00000	6,214	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,876.00000	3,786	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,174.00000	8,264	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,826.00000	3,736	32.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,724.00000	7,814	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,276.00000	4,186	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,774.00000	7,864	36.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,226.00000	4,136	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,024.00000	8,114	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,024.00000	6,114	33.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,976.00000	3,886	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,224.00000	8,314	36.80	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	3.95	Call		3,776.00000	3,686	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.76940	7.86080		19.53	0.00	0	18,696.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		303.00000	0,270	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		842.00000	0,901	21.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,290.00000	8,382	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		10.00000	0,007	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,299.00000	6,388	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,712.00000	3,620	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	29.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,340.00000	8,432	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		9.00000	0,007	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,348.00000	6,438	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,662.00000	3,570	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,440.00000	8,532	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,740.00000	8,831	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,940.00000	9,031	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		5.00000	0,003	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,944.00000	7,034	32.84	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	14/06/2010	Foreign Exchange Future	10.80	Call		64.00000	0,056	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,003.00000	3,087	29.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,890.00000	8,981	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		5.00000	0,004	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,894.00000	6,985	32.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		65.00000	0,057	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,954.00000	3,038	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,120.00000	2,029	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		9.00000	0,010	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,113.00000	3,021	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,840.00000	8,931	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		5.00000	0,004	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,844.00000	6,935	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,640.00000	8,732	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,690.00000	8,781	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,590.00000	8,682	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		7.00000	0,005	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,596.00000	6,686	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		677.00000	0,611	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		266.00000	0,292	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,450.00000	1,361	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		39.00000	0,042	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,417.00000	2,325	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,412.00000	3,321	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,002	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,490.00000	8,582	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		8.00000	0,006	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,497.00000	6,587	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,542.00000	1,453	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		31.00000	0,034	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,516.00000	2,424	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,005	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,512.00000	3,420	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,390.00000	8,482	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		801.00000	0,730	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		190.00000	0,211	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,636.00000	1,547	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		25.00000	0,028	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,612.00000	3,520	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	28.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		8.00000	0,006	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,447.00000	6,537	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		23.00000	0,019	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,962.00000	5,050	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		328.00000	0,292	21.57	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		767.00000	0,823	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		769.00000	0,699	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		208.00000	0,230	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,589.00000	1,500	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		28.00000	0,031	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,566.00000	2,474	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		5.00000	0,005	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,562.00000	3,470	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		292.00000	0,259	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		881.00000	0,940	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		232.00000	0,206	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,121.00000	1,187	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		6.00000	0,004	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,745.00000	6,835	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		6.00000	0,005	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,695.00000	6,786	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		44.00000	0,039	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,733.00000	3,820	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		7.00000	0,005	33.25	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	14.50	Put		6,646.00000	6,736	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		241.00000	0,214	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,080.00000	1,145	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,224.00000	1,135	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		63.00000	0,066	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,169.00000	2,078	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,009	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,163.00000	3,071	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		280.00000	0,249	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		919.00000	0,980	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		649.00000	0,584	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		288.00000	0,315	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,367.00000	2,276	21.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,007	21.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,362.00000	3,271	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,002	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		20.00000	0,017	33.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,209.00000	5,298	33.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		34.00000	0,029	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,223.00000	4,310	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		56.00000	0,049	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,245.00000	3,330	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		270.00000	0,240	22.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		959.00000	1,021	22.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		621.00000	0,558	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		310.00000	0,339	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,358.00000	1,269	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		47.00000	0,050	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,318.00000	2,226	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	0,007	21.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,312.00000	3,221	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,002	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		20.00000	0,016	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,259.00000	5,347	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		33.00000	0,028	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,272.00000	4,359	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		54.00000	0,048	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,293.00000	3,379	29.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		260.00000	0,231	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		999.00000	1,062	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,313.00000	1,224	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		52.00000	0,055	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,268.00000	2,177	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,008	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,262.00000	3,171	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,002	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		19.00000	0,016	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,308.00000	5,397	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		53.00000	0,047	30.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,342.00000	3,428	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		250.00000	0,222	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,039.00000	1,103	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,268.00000	1,179	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		57.00000	0,060	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,219.00000	2,127	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	0,008	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,213.00000	3,121	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		18.00000	0,015	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,457.00000	5,546	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		30.00000	0,025	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,469.00000	4,556	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		49.00000	0,043	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,488.00000	3,574	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		223.00000	0,199	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,162.00000	1,230	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		497.00000	0,445	19.87	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		436.00000	0,476	19.87	0.00	0	300.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,137.00000	1,054	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		76.00000	0,085	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,070.00000	1,980	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		9.00000	0,011	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,063.00000	2,972	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,003	25.58	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		475.00000	0,426	20.04	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		464.00000	0,507	20.04	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,094.00000	1,014	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		83.00000	0,095	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,021.00000	1,931	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		10.00000	0,012	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,013.00000	2,922	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,003	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		17.00000	0,014	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,556.00000	5,645	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		47.00000	0,041	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,586.00000	3,672	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		208.00000	0,185	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,247.00000	1,316	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		455.00000	0,408	20.21	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		494.00000	0,539	20.21	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,054.00000	0,975	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		93.00000	0,106	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,972.00000	1,883	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		11.00000	0,014	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,963.00000	2,872	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,003	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		16.00000	0,013	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,655.00000	5,744	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		45.00000	0,039	30.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,684.00000	3,770	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		15.00000	0,012	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,854.00000	5,943	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		24.00000	0,020	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,863.00000	4,951	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		41.00000	0,036	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,880.00000	3,967	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		67.00000	0,059	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,906.00000	2,990	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		15.00000	0,013	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,804.00000	5,894	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		25.00000	0,021	32.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,814.00000	4,902	32.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		42.00000	0,037	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,831.00000	3,918	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		869.00000	0,795	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		158.00000	0,176	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,731.00000	1,642	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		20.00000	0,023	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,715.00000	2,623	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	23.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		15.00000	0,013	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,754.00000	5,844	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		43.00000	0,038	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,782.00000	3,869	31.15	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	10.60	Call		71.00000	0,062	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,810.00000	2,893	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		181.00000	0,160	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,420.00000	1,491	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		386.00000	0,345	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		625.00000	0,676	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		904.00000	0,829	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		143.00000	0,160	18.60	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,779.00000	1,690	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		18.00000	0,021	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,764.00000	2,673	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,004	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		17.00000	0,014	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,606.00000	5,695	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		46.00000	0,040	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,635.00000	3,721	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		437.00000	0,391	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		526.00000	0,572	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		1,015.00000	0,937	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		104.00000	0,118	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,924.00000	1,834	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		13.00000	0,015	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,914.00000	2,822	24.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	24.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		17.00000	0,014	33.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,506.00000	5,595	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		29.00000	0,025	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,518.00000	4,606	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		48.00000	0,042	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,537.00000	3,623	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		200.00000	0,178	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,289.00000	1,359	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		215.00000	0,191	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,204.00000	1,272	23.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		21.00000	0,017	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,160.00000	5,248	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		35.00000	0,030	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,174.00000	4,261	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		194.00000	0,172	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,333.00000	1,403	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		977.00000	0,901	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		116.00000	0,132	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,875.00000	1,786	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		14.00000	0,017	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		19.00000	0,016	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,358.00000	5,447	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		52.00000	0,045	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,391.00000	3,476	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		169.00000	0,150	24.63	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,508.00000	1,581	24.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		835.00000	0,762	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		174.00000	0,193	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,684.00000	1,595	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		23.00000	0,026	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,665.00000	2,573	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,004	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		38.00000	0,033	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,027.00000	4,114	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		163.00000	0,145	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,552.00000	1,626	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		187.00000	0,166	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,376.00000	1,447	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		737.00000	0,669	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		226.00000	0,250	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	0,001	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,641.00000	7,732	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		12.00000	0,009	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,151.00000	6,240	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		27.00000	0,023	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,666.00000	4,754	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		57.00000	0,050	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,196.00000	3,281	29.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,404.00000	1,315	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		43.00000	0,046	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,864.00000	2,772	24.48	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	5.00	Put		3.00000	0,003	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,361.00000	4,270	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,890.00000	7,982	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		9.00000	0,007	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,398.00000	6,488	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		50.00000	0,044	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,439.00000	3,525	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		342.00000	0,305	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		731.00000	0,786	21.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,180.00000	1,094	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		69.00000	0,075	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,615.00000	2,524	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,005	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,111.00000	4,020	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		158.00000	0,140	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,597.00000	1,671	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		594.00000	0,532	19.37	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		333.00000	0,363	19.37	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		31.00000	0,026	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,420.00000	4,507	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		37.00000	0,032	31.70	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,076.00000	4,163	31.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		174.00000	0,155	24.46	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,463.00000	1,536	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		153.00000	0,136	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,642.00000	1,717	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		569.00000	0,508	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		358.00000	0,389	19.45	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		31.00000	0,027	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,370.00000	4,458	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		131.00000	0,117	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,870.00000	1,948	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		139.00000	0,124	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,778.00000	1,855	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		544.00000	0,484	19.53	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		383.00000	0,415	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		127.00000	0,113	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,916.00000	1,994	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		135.00000	0,120	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,824.00000	1,901	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		143.00000	0,128	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,732.00000	1,809	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		520.00000	0,464	19.70	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		409.00000	0,445	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		26.00000	0,022	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,715.00000	4,803	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		371.00000	0,331	21.06	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	8.15	Put		660.00000	0,712	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		23.00000	0,020	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,912.00000	5,001	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		69.00000	0,061	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,858.00000	2,942	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		73.00000	0,064	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,762.00000	2,845	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		78.00000	0,068	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,667.00000	2,749	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		315.00000	0,281	21.74	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		804.00000	0,862	21.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		25.00000	0,021	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,764.00000	4,852	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		75.00000	0,066	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,714.00000	2,797	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		80.00000	0,070	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,619.00000	2,701	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		356.00000	0,317	21.23	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		695.00000	0,748	21.23	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		27.00000	0,023	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,616.00000	4,704	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		82.00000	0,072	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,571.00000	2,653	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		88.00000	0,077	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,477.00000	2,558	27.73	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		93.00000	0,082	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,382.00000	2,463	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		99.00000	0,087	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,288.00000	2,368	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		106.00000	0,093	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,195.00000	2,274	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		113.00000	0,099	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,102.00000	2,180	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		120.00000	0,106	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,009.00000	2,087	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		402.00000	0,360	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		591.00000	0,641	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		32.00000	0,028	32.06	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,321.00000	4,409	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		148.00000	0,132	25.32	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,687.00000	1,763	25.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		28.00000	0,024	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,567.00000	4,655	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		85.00000	0,075	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,524.00000	2,606	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		90.00000	0,079	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,429.00000	2,510	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		96.00000	0,084	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,335.00000	2,415	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		109.00000	0,096	26.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,148.00000	2,227	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		116.00000	0,103	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,055.00000	2,134	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		123.00000	0,110	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,962.00000	2,041	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		419.00000	0,375	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		558.00000	0,606	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		102.00000	0,090	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,241.00000	2,321	27.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,840.00000	7,932	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,161.00000	4,070	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		14.00000	0,012	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,903.00000	5,993	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		40.00000	0,035	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,929.00000	4,016	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,940.00000	8,032	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		14.00000	0,011	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,953.00000	6,042	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		39.00000	0,034	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,978.00000	4,065	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,061.00000	3,970	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	31.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,090.00000	8,182	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		12.00000	0,009	33.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,101.00000	6,190	33.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		36.00000	0,031	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,125.00000	4,212	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,911.00000	3,820	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,990.00000	8,082	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		14.00000	0,010	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,003.00000	6,091	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,011.00000	3,920	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	31.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,639.00000	9,731	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,040.00000	8,132	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		13.00000	0,010	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,052.00000	6,141	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,961.00000	3,870	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,140.00000	8,232	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,861.00000	3,770	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	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,190.00000	8,282	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		11.00000	0,008	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,200.00000	6,289	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		940.00000	0,865	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		129.00000	0,146	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,827.00000	1,738	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		16.00000	0,019	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,814.00000	2,723	24.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,004	24.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,811.00000	3,720	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	0,001	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,741.00000	7,832	31.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,261.00000	4,170	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		2.00000	0,001	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,791.00000	7,882	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,211.00000	4,120	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,240.00000	8,332	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		11.00000	0,008	33.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,250.00000	6,339	33.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,762.00000	3,670	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.90370	7.99690		19.93	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		20.00000	0,015	34.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,873.00000	7,961	34.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		40.00000	0,034	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,893.00000	5,980	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		83.00000	0,073	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,936.00000	4,019	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		198.00000	0,178	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,051.00000	2,124	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,259.00000	1,172	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		112.00000	0,118	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,164.00000	2,069	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		17.00000	0,015	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,152.00000	3,059	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,005	23.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,148.00000	4,055	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		20.00000	0,016	34.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,823.00000	7,912	34.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		41.00000	0,035	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,844.00000	5,931	32.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		84.00000	0,075	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,887.00000	3,971	29.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		203.00000	0,183	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,006.00000	2,079	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		665.00000	0,607	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		468.00000	0,503	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,299.00000	1,212	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		102.00000	0,108	17.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,213.00000	2,118	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		16.00000	0,014	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,202.00000	3,109	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,198.00000	4,105	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		643.00000	0,586	19.82	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		496.00000	0,532	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		19.00000	0,015	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,922.00000	8,011	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		39.00000	0,033	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,942.00000	6,029	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		82.00000	0,072	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,985.00000	4,068	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		194.00000	0,174	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,097.00000	2,170	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		621.00000	0,565	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		524.00000	0,561	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,218.00000	1,132	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		121.00000	0,128	17.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,115.00000	2,019	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		18.00000	0,015	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,103.00000	3,009	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,005	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,098.00000	4,005	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		19.00000	0,015	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,972.00000	8,061	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		39.00000	0,033	33.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,992.00000	6,079	33.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		80.00000	0,070	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,033.00000	4,116	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		189.00000	0,170	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,142.00000	2,216	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		599.00000	0,546	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		552.00000	0,592	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,179.00000	1,096	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		132.00000	0,142	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,066.00000	1,971	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		19.00000	0,017	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,053.00000	2,960	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	23.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,048.00000	3,955	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	28.17	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	13/09/2010	Foreign Exchange Future	16.05	Call		18.00000	0,014	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,071.00000	8,160	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		37.00000	0,031	33.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,090.00000	6,177	33.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		77.00000	0,067	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,130.00000	4,213	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		180.00000	0,161	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,233.00000	2,307	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		560.00000	0,510	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		613.00000	0,656	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,103.00000	1,025	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		156.00000	0,171	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,969.00000	1,877	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		22.00000	0,023	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,954.00000	2,860	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,006	22.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,948.00000	3,855	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	27.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		18.00000	0,013	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,121.00000	8,209	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		37.00000	0,031	33.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,140.00000	6,227	33.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		76.00000	0,066	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,179.00000	4,262	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		176.00000	0,157	25.99	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,279.00000	2,353	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		542.00000	0,493	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		645.00000	0,689	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,068.00000	0,991	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		171.00000	0,187	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,922.00000	1,830	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		25.00000	0,026	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,904.00000	2,811	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,899.00000	3,805	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,001	27.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		17.00000	0,013	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,170.00000	8,259	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		36.00000	0,030	33.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,189.00000	6,276	33.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		74.00000	0,065	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,227.00000	4,311	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		171.00000	0,153	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,324.00000	2,399	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		525.00000	0,477	20.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		678.00000	0,723	20.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		1,034.00000	0,958	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		187.00000	0,204	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,875.00000	1,783	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		28.00000	0,029	17.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,855.00000	2,761	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,007	22.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,849.00000	3,756	27.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	27.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		16.00000	0,012	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,319.00000	8,408	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		34.00000	0,028	33.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,337.00000	6,424	33.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		70.00000	0,061	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,373.00000	4,457	30.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		159.00000	0,142	26.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,462.00000	2,538	26.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		936.00000	0,864	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		239.00000	0,260	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,736.00000	1,644	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		39.00000	0,040	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,706.00000	2,612	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,008	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,699.00000	3,606	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		16.00000	0,012	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,269.00000	8,358	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		35.00000	0,029	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,288.00000	6,375	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		71.00000	0,062	30.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,324.00000	4,408	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		163.00000	0,145	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,416.00000	2,491	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		491.00000	0,446	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		744.00000	0,792	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		968.00000	0,895	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		221.00000	0,241	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,782.00000	1,690	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		35.00000	0,036	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,756.00000	2,662	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,008	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,749.00000	3,656	26.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		15.00000	0,011	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,418.00000	8,507	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		33.00000	0,027	33.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,436.00000	6,523	33.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		67.00000	0,058	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,470.00000	4,554	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		151.00000	0,135	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,554.00000	2,631	26.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		446.00000	0,405	21.34	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		849.00000	0,901	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		875.00000	0,806	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		278.00000	0,302	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	13/09/2010	Foreign Exchange Future	6.40	Call		1,645.00000	1,554	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		48.00000	0,050	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,607.00000	2,513	20.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,009	20.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,600.00000	3,506	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,002	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		476.00000	0,432	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		779.00000	0,828	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		21.00000	0,016	34.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,724.00000	7,812	34.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		42.00000	0,036	32.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,745.00000	5,832	32.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		88.00000	0,077	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,791.00000	3,873	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		213.00000	0,192	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,916.00000	1,988	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		713.00000	0,652	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		416.00000	0,448	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,383.00000	1,294	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		86.00000	0,090	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,311.00000	2,217	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		14.00000	0,013	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,301.00000	3,208	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,004	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,297.00000	4,204	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	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		20.00000	0,016	34.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,773.00000	7,862	34.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		41.00000	0,035	32.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,794.00000	5,881	32.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		86.00000	0,076	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,839.00000	3,922	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		208.00000	0,187	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,961.00000	2,033	25.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		689.00000	0,629	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		442.00000	0,475	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,341.00000	1,253	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		94.00000	0,099	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,262.00000	2,167	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		15.00000	0,013	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,251.00000	3,158	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		4.00000	0,004	24.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,247.00000	4,154	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		19.00000	0,014	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,022.00000	8,110	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		38.00000	0,032	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,041.00000	6,128	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		79.00000	0,069	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,082.00000	4,165	30.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		185.00000	0,165	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,188.00000	2,261	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		579.00000	0,528	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		582.00000	0,624	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,139.00000	1,060	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		142.00000	0,156	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,017.00000	1,924	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		20.00000	0,020	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,003.00000	2,910	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,006	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,998.00000	3,905	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		17.00000	0,013	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,220.00000	8,309	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		35.00000	0,029	33.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,238.00000	6,325	33.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		72.00000	0,063	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,275.00000	4,359	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		167.00000	0,149	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,370.00000	2,445	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		508.00000	0,462	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		711.00000	0,758	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		1,001.00000	0,926	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		204.00000	0,222	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,828.00000	1,736	17.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		31.00000	0,032	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,805.00000	2,711	22.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,007	22.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,799.00000	3,706	27.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		16.00000	0,012	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,369.00000	8,458	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		33.00000	0,028	33.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,386.00000	6,474	33.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		68.00000	0,059	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,421.00000	4,505	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		155.00000	0,138	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,508.00000	2,584	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		461.00000	0,418	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		814.00000	0,864	21.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		905.00000	0,835	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		258.00000	0,281	18.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,691.00000	1,599	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		44.00000	0,045	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,657.00000	2,563	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,009	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,649.00000	3,556	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,002	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		262.00000	0,236	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,565.00000	1,632	23.87	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	13/12/2010	Foreign Exchange Future			8.03480	8.12860		20.04	0.00	0	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		42.00000	0,035	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,863.00000	7,950	33.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		73.00000	0,063	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,894.00000	5,978	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		132.00000	0,118	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,953.00000	4,033	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		278.00000	0,254	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,099.00000	2,169	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		751.00000	0,694	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		572.00000	0,609	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,336.00000	1,248	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		157.00000	0,163	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,210.00000	2,111	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		31.00000	0,026	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,188.00000	3,093	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,008	22.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,181.00000	4,087	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		539.00000	0,496	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		960.00000	1,011	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		42.00000	0,034	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,913.00000	7,999	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		72.00000	0,062	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,943.00000	6,027	31.74	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		130.00000	0,116	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,001.00000	4,081	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		272.00000	0,248	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,143.00000	2,213	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,297.00000	1,210	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		168.00000	0,175	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,162.00000	2,062	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		33.00000	0,027	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,138.00000	3,044	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,009	21.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,131.00000	4,037	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,002	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		41.00000	0,033	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,962.00000	8,048	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		71.00000	0,061	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,992.00000	6,076	31.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		128.00000	0,114	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,049.00000	4,129	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		267.00000	0,243	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,188.00000	2,258	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		710.00000	0,656	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		631.00000	0,671	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,259.00000	1,176	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		180.00000	0,191	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,114.00000	2,015	17.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		35.00000	0,030	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,089.00000	2,994	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,009	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,081.00000	3,988	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	0,003	26.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		41.00000	0,033	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,012.00000	8,098	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		70.00000	0,060	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,041.00000	6,125	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		126.00000	0,112	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,097.00000	4,177	28.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		262.00000	0,237	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,233.00000	2,302	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		690.00000	0,637	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		661.00000	0,702	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,222.00000	1,142	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		193.00000	0,207	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,066.00000	1,969	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		37.00000	0,034	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,039.00000	2,945	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		10.00000	0,010	21.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,032.00000	3,938	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		730.00000	0,675	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		601.00000	0,640	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		40.00000	0,032	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,061.00000	8,147	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		69.00000	0,059	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,090.00000	6,174	31.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		124.00000	0,110	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,145.00000	4,225	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		257.00000	0,232	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,278.00000	2,347	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		671.00000	0,619	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		692.00000	0,734	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,186.00000	1,110	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		207.00000	0,225	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,018.00000	1,923	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		39.00000	0,038	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,990.00000	2,895	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		11.00000	0,010	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,982.00000	3,888	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		39.00000	0,031	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,110.00000	8,196	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		68.00000	0,058	31.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,139.00000	6,223	31.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		122.00000	0,108	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,193.00000	4,273	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		251.00000	0,227	25.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,322.00000	2,392	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		652.00000	0,602	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		723.00000	0,767	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,153.00000	1,078	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		224.00000	0,243	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,972.00000	1,877	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		43.00000	0,042	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,940.00000	2,846	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		11.00000	0,011	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,932.00000	3,838	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		38.00000	0,031	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,159.00000	8,246	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		67.00000	0,057	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,188.00000	6,272	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		120.00000	0,106	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,241.00000	4,321	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		246.00000	0,222	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,367.00000	2,437	25.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		635.00000	0,585	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		756.00000	0,800	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,121.00000	1,047	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		242.00000	0,262	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,927.00000	1,832	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		48.00000	0,047	17.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,891.00000	2,797	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		12.00000	0,012	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,883.00000	3,788	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,003	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		35.00000	0,028	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,356.00000	8,443	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		63.00000	0,054	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,384.00000	6,469	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		112.00000	0,099	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,433.00000	4,514	29.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		226.00000	0,204	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,547.00000	2,619	25.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		569.00000	0,524	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		890.00000	0,939	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		1,000.00000	0,931	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		321.00000	0,346	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,749.00000	1,655	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		70.00000	0,070	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,695.00000	2,600	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		16.00000	0,015	19.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,684.00000	3,589	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,004	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		36.00000	0,029	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,307.00000	8,394	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		64.00000	0,054	32.14	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	14.40	Put		6,335.00000	6,419	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		114.00000	0,101	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,385.00000	4,466	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		231.00000	0,208	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,502.00000	2,573	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		585.00000	0,538	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		856.00000	0,903	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		1,029.00000	0,959	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		300.00000	0,324	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,793.00000	1,699	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		64.00000	0,064	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,744.00000	2,649	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		15.00000	0,014	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,733.00000	3,639	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,004	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		525.00000	0,483	21.50	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		996.00000	1,048	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		35.00000	0,027	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,406.00000	8,492	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		62.00000	0,053	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,433.00000	6,518	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		111.00000	0,098	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,482.00000	4,563	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		221.00000	0,200	25.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,592.00000	2,665	25.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		554.00000	0,510	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		925.00000	0,975	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		972.00000	0,904	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		343.00000	0,369	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,705.00000	1,612	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		76.00000	0,077	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,646.00000	2,551	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		17.00000	0,016	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,634.00000	3,540	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		617.00000	0,569	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		788.00000	0,834	20.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		43.00000	0,036	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,764.00000	7,851	33.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		75.00000	0,065	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,796.00000	5,880	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		136.00000	0,122	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,857.00000	3,937	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		290.00000	0,264	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,011.00000	2,079	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		795.00000	0,736	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		516.00000	0,551	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,414.00000	1,325	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		135.00000	0,140	17.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,306.00000	2,208	18.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		27.00000	0,023	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,287.00000	3,192	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,007	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,280.00000	4,186	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		43.00000	0,035	33.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,814.00000	7,900	33.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		74.00000	0,064	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,845.00000	5,929	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		134.00000	0,120	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,905.00000	3,985	28.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		284.00000	0,259	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,055.00000	2,124	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		773.00000	0,715	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		544.00000	0,580	19.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,375.00000	1,286	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		146.00000	0,151	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,258.00000	2,159	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		29.00000	0,024	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,237.00000	3,143	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,008	22.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,230.00000	4,137	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,002	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		38.00000	0,030	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,209.00000	8,295	33.75	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		66.00000	0,056	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,237.00000	6,321	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		118.00000	0,105	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,289.00000	4,370	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		241.00000	0,217	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,412.00000	2,482	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,089.00000	1,017	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		260.00000	0,282	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,882.00000	1,787	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		53.00000	0,052	17.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,842.00000	2,747	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		13.00000	0,012	20.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,833.00000	3,739	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		37.00000	0,029	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,258.00000	8,344	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		65.00000	0,055	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,286.00000	6,370	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		116.00000	0,103	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,337.00000	4,418	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		236.00000	0,213	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,457.00000	2,528	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		601.00000	0,553	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		822.00000	0,868	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,059.00000	0,987	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	7.35	Put		280.00000	0,302	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,837.00000	1,743	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		58.00000	0,058	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,793.00000	2,698	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		14.00000	0,013	20.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,783.00000	3,689	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		53.00000	0,045	32.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,974.00000	7,060	32.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		93.00000	0,082	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,014.00000	5,097	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		179.00000	0,161	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,100.00000	3,176	26.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		417.00000	0,382	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,338.00000	1,397	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,079.00000	4,985	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.48160	12.52430		18.38	12,506,563.20	1,002	33,045.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,376.00000	9,418	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	51.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,376.00000	7,418	51.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		1.00000	0,000	48.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,377.00000	5,418	48.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		4.00000	0,003	40.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,380.00000	3,421	40.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		700.00000	0,653	22.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		76.00000	0,071	22.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,637.00000	1,593	30.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		13.00000	0,011	30.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,626.00000	2,582	35.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2.00000	0,000	35.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,076.00000	9,118	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		1.00000	0,001	47.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,077.00000	5,119	47.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		967.00000	0,921	25.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		43.00000	0,039	25.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,925.00000	2,882	35.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		1.00000	0,000	35.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		8,876.00000	8,918	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	51.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		6,876.00000	6,918	51.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		1.00000	0,001	46.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		4,877.00000	4,919	46.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		7.00000	0,005	38.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		2,883.00000	2,923	38.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		317.00000	0,271	19.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		193.00000	0,189	19.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		1,154.00000	1,109	26.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		30.00000	0,027	26.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		2,129.00000	2,086	34.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		5.00000	0,004	34.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		3,125.00000	3,082	35.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1.00000	0,000	35.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,726.00000	8,768	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	51.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,726.00000	6,768	51.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		1.00000	0,001	46.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,727.00000	4,769	46.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		8.00000	0,006	37.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,734.00000	2,774	37.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		420.00000	0,373	20.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		146.00000	0,141	20.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,297.00000	1,252	27.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		23.00000	0,020	27.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,278.00000	2,234	34.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		4.00000	0,002	34.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,274.00000	3,232	34.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	34.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,626.00000	8,668	51.75	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	19.15	Call		0.00000	0,000	51.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,626.00000	6,668	51.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		2.00000	0,001	46.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,628.00000	4,669	46.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		495.00000	0,448	21.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		121.00000	0,116	21.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,394.00000	1,349	28.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		20.00000	0,017	28.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,377.00000	2,334	34.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		3.00000	0,002	34.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,374.00000	3,332	33.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	33.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,476.00000	8,518	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	50.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,476.00000	6,518	50.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		2.00000	0,001	45.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,478.00000	4,519	45.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		616.00000	0,568	22.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		92.00000	0,086	22.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,539.00000	1,495	29.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		15.00000	0,013	29.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,526.00000	2,483	35.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2.00000	0,001	35.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,524.00000	3,482	32.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,526.00000	8,568	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	50.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,526.00000	6,568	50.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		2.00000	0,001	45.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,528.00000	4,569	45.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		575.00000	0,527	21.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		101.00000	0,095	21.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,491.00000	1,446	29.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		17.00000	0,014	29.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,477.00000	2,433	34.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		3.00000	0,001	34.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,474.00000	3,432	32.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	32.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		8,926.00000	8,968	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	51.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		6,926.00000	6,968	51.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		1.00000	0,001	47.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		4,927.00000	4,969	47.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		6.00000	0,005	38.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		2,932.00000	2,973	38.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		285.00000	0,240	18.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		211.00000	0,208	18.75	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	11.45	Call		1,107.00000	1,061	26.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		33.00000	0,029	26.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		2,080.00000	2,037	34.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		6.00000	0,005	34.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		3,075.00000	3,032	35.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1.00000	0,000	35.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,026.00000	9,068	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	51.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,026.00000	7,068	51.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		1.00000	0,001	47.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,027.00000	5,069	47.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		6.00000	0,004	39.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,032.00000	3,072	39.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		226.00000	0,192	18.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		252.00000	0,260	18.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		1,013.00000	0,967	25.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		39.00000	0,035	25.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,982.00000	1,938	33.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		8.00000	0,006	33.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,975.00000	2,932	36.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		1.00000	0,000	36.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,276.00000	9,318	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	51.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,276.00000	7,318	51.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		1.00000	0,001	48.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,277.00000	5,319	48.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		787.00000	0,740	23.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		63.00000	0,058	23.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,735.00000	1,691	31.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		11.00000	0,009	31.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,326.00000	9,368	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		1.00000	0,001	48.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,327.00000	5,369	48.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		4.00000	0,003	40.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,330.00000	3,371	40.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		743.00000	0,696	23.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		69.00000	0,064	23.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,676.00000	2,632	35.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2.00000	0,000	35.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,226.00000	9,268	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	51.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,226.00000	7,268	51.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		1.00000	0,001	48.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,227.00000	5,269	48.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		5.00000	0,004	40.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,231.00000	3,272	40.16	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		831.00000	0,784	24.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		57.00000	0,052	24.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,784.00000	1,740	32.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		10.00000	0,008	32.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,775.00000	2,732	35.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		1.00000	0,000	35.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,176.00000	9,218	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	51.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,176.00000	7,218	51.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		1.00000	0,001	47.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,177.00000	5,219	47.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		5.00000	0,004	39.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,181.00000	3,222	39.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		876.00000	0,830	24.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		52.00000	0,048	24.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,834.00000	1,790	32.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		10.00000	0,008	32.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,825.00000	2,782	35.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		1.00000	0,000	35.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,126.00000	9,168	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	51.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,126.00000	7,168	51.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		1.00000	0,001	47.79	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	14/12/2009	Foreign Exchange Future	17.65	Put		5,127.00000	5,169	47.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		5.00000	0,004	39.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,131.00000	3,172	39.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		191.00000	0,160	19.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		317.00000	0,328	19.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		921.00000	0,875	24.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		47.00000	0,043	24.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,883.00000	1,839	32.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		9.00000	0,007	32.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,875.00000	2,832	35.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		1.00000	0,000	35.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		8,976.00000	9,018	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	51.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		6,976.00000	7,018	51.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		1.00000	0,001	47.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		4,977.00000	5,019	47.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		6.00000	0,004	38.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		2,982.00000	3,022	38.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		255.00000	0,211	18.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		231.00000	0,229	18.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		1,060.00000	1,014	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		36.00000	0,032	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		2,031.00000	1,987	34.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		7.00000	0,005	34.04	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	9.50	Call		3,025.00000	2,982	36.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1.00000	0,000	36.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		8,776.00000	8,818	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	51.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		6,776.00000	6,818	51.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		7.00000	0,006	37.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		2,783.00000	2,824	37.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		385.00000	0,338	19.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		161.00000	0,156	19.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		2,228.00000	2,185	34.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		4.00000	0,003	34.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		3,224.00000	3,182	34.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	34.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		8,826.00000	8,868	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	51.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		6,826.00000	6,868	51.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		1.00000	0,001	46.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		4,827.00000	4,869	46.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		1,201.00000	1,156	27.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		27.00000	0,024	27.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		2,179.00000	2,135	34.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		5.00000	0,003	34.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	51.75	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	21.20	Put		8,676.00000	8,718	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	51.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,676.00000	6,718	51.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		1.00000	0,001	46.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,677.00000	4,719	46.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		457.00000	0,410	20.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		133.00000	0,128	20.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,345.00000	1,301	28.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		21.00000	0,019	28.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,328.00000	2,284	34.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		4.00000	0,002	34.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,324.00000	3,282	33.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	33.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,576.00000	8,618	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	51.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,576.00000	6,618	51.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		2.00000	0,001	45.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,578.00000	4,619	45.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,442.00000	1,397	29.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		18.00000	0,015	29.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,427.00000	2,383	34.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		3.00000	0,001	34.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		50.00000	0,039	26.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,076.00000	1,107	26.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		57.00000	0,044	25.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		983.00000	1,012	25.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		65.00000	0,051	25.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		891.00000	0,919	25.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		75.00000	0,059	24.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		801.00000	0,827	24.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		101.00000	0,081	22.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		627.00000	0,649	22.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		138.00000	0,113	21.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		464.00000	0,481	21.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		162.00000	0,134	20.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		388.00000	0,402	20.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		86.00000	0,069	23.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		712.00000	0,737	23.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		117.00000	0,095	21.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		543.00000	0,563	21.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		176.00000	0,147	19.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		352.00000	0,365	19.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		208.00000	0,176	19.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		284.00000	0,294	19.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		109.00000	0,088	22.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		585.00000	0,606	22.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		127.00000	0,104	21.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		503.00000	0,522	21.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		53.00000	0,041	26.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,029.00000	1,059	26.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		61.00000	0,048	25.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		937.00000	0,966	25.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		70.00000	0,055	24.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		846.00000	0,873	24.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		80.00000	0,064	23.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		756.00000	0,782	23.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		93.00000	0,075	23.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		669.00000	0,693	23.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	51.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,076.00000	7,118	51.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		1.00000	0,000	49.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,577.00000	5,618	49.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		2.00000	0,002	44.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,078.00000	4,120	44.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		535.00000	0,487	21.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		111.00000	0,105	21.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,932.00000	1,888	33.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		8.00000	0,006	33.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,424.00000	3,382	32.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	32.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,924.00000	4,882	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	51.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,326.00000	7,368	51.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		1.00000	0,000	50.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		5,827.00000	5,868	50.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		2.00000	0,001	45.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,328.00000	4,369	45.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		7.00000	0,005	38.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		2,833.00000	2,873	38.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		350.00000	0,303	19.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		176.00000	0,171	19.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,686.00000	1,642	31.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		12.00000	0,010	31.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		3,174.00000	3,132	34.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	34.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,674.00000	4,632	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		7,776.00000	7,818	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		1.00000	0,000	50.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,277.00000	6,318	50.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		1.00000	0,001	46.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		4,777.00000	4,819	46.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		4.00000	0,003	40.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,280.00000	3,321	40.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		149.00000	0,123	20.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		425.00000	0,441	20.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		1,249.00000	1,204	27.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		25.00000	0,022	27.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,726.00000	2,682	35.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2.00000	0,000	35.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		4,224.00000	4,182	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		47.00000	0,036	26.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,123.00000	1,154	26.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		39.00000	0,030	28.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,265.00000	1,298	28.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		44.00000	0,034	27.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,170.00000	1,202	27.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		41.00000	0,032	27.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,217.00000	1,250	27.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		37.00000	0,028	28.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,313.00000	1,346	28.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		10.00000	0,007	36.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,536.00000	2,575	36.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		11.00000	0,008	36.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,437.00000	2,476	36.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		31.00000	0,024	29.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,457.00000	1,492	29.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		35.00000	0,027	28.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,361.00000	1,395	28.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		9.00000	0,007	37.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,635.00000	2,675	37.22	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		14.00000	0,010	35.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,240.00000	2,278	35.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		16.00000	0,012	34.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,142.00000	2,180	34.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		18.00000	0,013	34.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,044.00000	2,081	34.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		19.00000	0,015	33.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		1,945.00000	1,983	33.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		21.00000	0,016	32.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		1,847.00000	1,884	32.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		23.00000	0,018	32.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,749.00000	1,786	32.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		25.00000	0,020	31.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,651.00000	1,688	31.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		28.00000	0,022	30.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,554.00000	1,590	30.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		29.00000	0,023	30.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,505.00000	1,541	30.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		33.00000	0,025	29.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,409.00000	1,443	29.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		20.00000	0,016	33.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		1,896.00000	1,934	33.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		22.00000	0,017	32.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		1,798.00000	1,835	32.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		24.00000	0,019	31.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,700.00000	1,737	31.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		27.00000	0,021	30.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,603.00000	1,639	30.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		5.00000	0,004	39.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,081.00000	3,122	39.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		8.00000	0,006	37.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,684.00000	2,724	37.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		9.00000	0,007	36.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,585.00000	2,625	36.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		10.00000	0,008	36.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,486.00000	2,526	36.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		12.00000	0,009	35.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,388.00000	2,427	35.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		13.00000	0,010	35.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,289.00000	2,328	35.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		15.00000	0,011	35.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,191.00000	2,229	35.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		17.00000	0,013	34.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,093.00000	2,131	34.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		18.00000	0,014	34.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		1,994.00000	2,032	34.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		12.00000	0,009	35.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,338.00000	2,377	35.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	51.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		7,876.00000	7,918	51.69	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	14/12/2009	Foreign Exchange Future	18.40	Call		1.00000	0,000	50.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		5,877.00000	5,918	50.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		3.00000	0,002	43.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		3,879.00000	3,920	43.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		4,124.00000	4,082	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		1.00000	0,000	50.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		5,777.00000	5,818	50.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		3.00000	0,002	42.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		3,779.00000	3,820	42.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	51.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		7,826.00000	7,868	51.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		3.00000	0,002	43.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		3,829.00000	3,870	43.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		4,174.00000	4,132	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,026.00000	8,068	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		1.00000	0,000	50.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,027.00000	6,068	50.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		2.00000	0,002	44.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,028.00000	4,070	44.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,974.00000	3,932	28.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	28.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	51.75	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	20.60	Put		8,076.00000	8,118	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		1.00000	0,000	50.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,077.00000	6,118	50.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,924.00000	3,882	29.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	29.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,126.00000	8,168	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		1.00000	0,000	50.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,127.00000	6,168	50.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		2.00000	0,002	44.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,128.00000	4,170	44.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,874.00000	3,832	29.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	29.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,176.00000	8,218	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		1.00000	0,000	50.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,177.00000	6,218	50.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		2.00000	0,001	44.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,178.00000	4,219	44.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,824.00000	3,782	29.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	29.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,376.00000	8,418	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	50.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,376.00000	6,418	50.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		2.00000	0,001	45.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,378.00000	4,419	45.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,624.00000	3,582	31.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	31.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,326.00000	8,368	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		1.00000	0,000	50.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,327.00000	6,368	50.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,674.00000	3,632	30.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	30.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,426.00000	8,468	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	50.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,426.00000	6,468	50.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		2.00000	0,001	45.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,428.00000	4,469	45.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		657.00000	0,610	22.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		83.00000	0,078	22.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,588.00000	1,544	30.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		14.00000	0,012	30.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,576.00000	2,533	35.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2.00000	0,001	35.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,574.00000	3,532	31.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	31.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	51.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,626.00000	7,668	51.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		1.00000	0,000	49.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,627.00000	5,668	49.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		3.00000	0,002	42.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,629.00000	3,670	42.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,374.00000	4,332	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,774.00000	3,732	30.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,774.00000	4,732	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,724.00000	3,682	30.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	30.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,724.00000	4,682	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,874.00000	4,832	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	51.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,426.00000	7,468	51.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		1.00000	0,000	48.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,427.00000	5,468	48.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		4.00000	0,003	41.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,430.00000	3,471	41.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,574.00000	4,532	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	28.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	51.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,676.00000	7,718	51.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		1.00000	0,000	49.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,677.00000	5,718	49.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		3.00000	0,002	42.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,679.00000	3,720	42.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,324.00000	4,282	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	51.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		7,926.00000	7,968	51.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		1.00000	0,000	50.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		5,927.00000	5,968	50.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		2.00000	0,002	43.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		3,928.00000	3,970	43.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		4,074.00000	4,032	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,624.00000	4,582	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	51.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,476.00000	7,518	51.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		1.00000	0,000	48.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,477.00000	5,518	48.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		4.00000	0,003	41.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,480.00000	3,521	41.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,524.00000	4,482	28.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	51.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,726.00000	7,768	51.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		1.00000	0,000	49.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,727.00000	5,768	49.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		3.00000	0,002	42.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,729.00000	3,770	42.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,274.00000	4,232	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		7,976.00000	8,018	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		1.00000	0,000	50.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		5,977.00000	6,018	50.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		2.00000	0,002	43.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		3,978.00000	4,020	43.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		4,024.00000	3,982	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	28.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,226.00000	8,268	51.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		1.00000	0,000	50.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,227.00000	6,268	50.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		2.00000	0,001	44.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,228.00000	4,269	44.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.69430	12.73800		17.79	50,777.20	4	1,847.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	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	22.00	Put		9,264.00000	9,308	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		7.00000	0,007	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,269.00000	7,313	33.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		17.00000	0,016	29.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,279.00000	5,322	29.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		47.00000	0,043	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,309.00000	3,349	25.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		186.00000	0,173	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,448.00000	1,479	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		409.00000	0,387	18.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		671.00000	0,693	18.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		923.00000	0,886	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		185.00000	0,192	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,794.00000	1,750	19.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		56.00000	0,056	19.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,760.00000	2,716	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		22.00000	0,022	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,414.00000	9,458	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		7.00000	0,006	33.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,419.00000	7,462	33.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		16.00000	0,015	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,428.00000	5,471	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		42.00000	0,040	25.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,454.00000	3,496	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	15/03/2010	Foreign Exchange Future	14.15	Call		166.00000	0,155	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,578.00000	1,611	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		363.00000	0,342	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		775.00000	0,798	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		823.00000	0,788	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		235.00000	0,244	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,653.00000	1,608	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		65.00000	0,064	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,614.00000	2,569	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		26.00000	0,025	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,364.00000	9,408	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		7.00000	0,006	33.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,369.00000	7,412	33.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		16.00000	0,015	30.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,378.00000	5,421	30.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		44.00000	0,041	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,406.00000	3,447	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		172.00000	0,161	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,534.00000	1,567	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		377.00000	0,356	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		739.00000	0,762	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		855.00000	0,820	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		217.00000	0,226	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,700.00000	1,655	19.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		62.00000	0,061	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,663.00000	2,618	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		25.00000	0,024	23.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,597.00000	3,553	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		9.00000	0,009	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,765.00000	8,809	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		9.00000	0,008	32.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,771.00000	6,814	32.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		3.00000	0,003	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,615.00000	8,659	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		10.00000	0,009	32.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,622.00000	6,665	32.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		22.00000	0,021	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,634.00000	4,677	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		71.00000	0,066	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,683.00000	2,722	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		309.00000	0,290	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		921.00000	0,946	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		702.00000	0,670	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		314.00000	0,326	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,467.00000	1,422	17.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		79.00000	0,078	17.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,419.00000	2,374	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		31.00000	0,030	22.45	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	9.35	Call		3,400.00000	3,356	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		12.00000	0,012	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		4.00000	0,003	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,466.00000	8,509	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		10.00000	0,009	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,472.00000	6,515	32.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		24.00000	0,023	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,486.00000	4,529	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		79.00000	0,073	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,541.00000	2,579	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		348.00000	0,328	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		810.00000	0,834	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		792.00000	0,757	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		254.00000	0,263	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,606.00000	1,561	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		68.00000	0,067	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,565.00000	2,520	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		27.00000	0,026	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,548.00000	3,504	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		10.00000	0,010	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		4.00000	0,003	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,516.00000	8,559	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		10.00000	0,009	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,522.00000	6,565	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		24.00000	0,022	28.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,536.00000	4,578	28.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		76.00000	0,070	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,588.00000	2,626	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		334.00000	0,315	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		846.00000	0,871	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		761.00000	0,727	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		273.00000	0,283	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,559.00000	1,515	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		71.00000	0,071	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,516.00000	2,472	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		28.00000	0,028	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,499.00000	3,454	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		11.00000	0,010	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		3.00000	0,003	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,665.00000	8,709	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		9.00000	0,009	32.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,671.00000	6,715	32.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		22.00000	0,020	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,684.00000	4,726	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		69.00000	0,064	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,731.00000	2,770	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		296.00000	0,279	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		958.00000	0,985	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		674.00000	0,642	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		336.00000	0,348	17.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,421.00000	1,376	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		83.00000	0,082	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,370.00000	2,326	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		32.00000	0,032	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,350.00000	3,306	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		12.00000	0,012	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		3.00000	0,002	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		8,915.00000	8,958	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		8.00000	0,008	32.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		6,920.00000	6,964	32.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		2.00000	0,002	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,064.00000	9,108	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		8.00000	0,007	33.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,070.00000	7,113	33.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,314.00000	9,358	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		7.00000	0,006	33.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,319.00000	7,362	33.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		17.00000	0,015	30.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,329.00000	5,371	30.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		45.00000	0,042	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,357.00000	3,398	25.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		393.00000	0,371	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		705.00000	0,727	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		889.00000	0,853	16.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		201.00000	0,209	16.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,747.00000	1,702	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		59.00000	0,058	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,711.00000	2,667	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		23.00000	0,023	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,214.00000	9,258	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		7.00000	0,007	33.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,219.00000	7,263	33.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		2.00000	0,002	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,164.00000	9,208	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		8.00000	0,007	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,170.00000	7,213	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		2.00000	0,002	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,114.00000	9,158	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		8.00000	0,007	33.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,120.00000	7,163	33.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		2.00000	0,002	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,014.00000	9,058	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		8.00000	0,007	32.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,020.00000	7,063	32.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		3.00000	0,002	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		8,865.00000	8,908	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		9.00000	0,008	32.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		6,871.00000	6,914	32.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		8,815.00000	8,859	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		9.00000	0,008	32.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		6,821.00000	6,864	32.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		3.00000	0,003	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,715.00000	8,759	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		9.00000	0,008	32.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,721.00000	6,764	32.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		21.00000	0,020	28.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,733.00000	4,776	28.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		66.00000	0,061	24.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,778.00000	2,817	24.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		285.00000	0,268	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		997.00000	1,024	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		647.00000	0,616	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		359.00000	0,372	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,375.00000	1,330	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		87.00000	0,086	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,322.00000	2,277	22.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		34.00000	0,033	22.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,301.00000	3,257	26.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		13.00000	0,013	26.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		4.00000	0,003	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,566.00000	8,609	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		10.00000	0,009	32.29	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,572.00000	6,615	32.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		23.00000	0,021	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,585.00000	4,627	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		39.00000	0,036	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,601.00000	3,642	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		73.00000	0,068	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,635.00000	2,674	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		149.00000	0,138	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,711.00000	1,744	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		321.00000	0,303	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		883.00000	0,909	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		731.00000	0,698	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		293.00000	0,304	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,513.00000	1,468	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		75.00000	0,074	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,467.00000	2,423	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		29.00000	0,029	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,449.00000	3,405	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		11.00000	0,011	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		179.00000	0,167	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,491.00000	1,523	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		18.00000	0,016	29.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,180.00000	5,222	29.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		28.00000	0,026	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,190.00000	4,232	27.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		50.00000	0,046	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,212.00000	3,252	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		97.00000	0,090	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,259.00000	2,296	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		200.00000	0,187	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,362.00000	1,393	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		444.00000	0,420	18.28	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		606.00000	0,626	18.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		993.00000	0,956	16.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		155.00000	0,162	16.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,889.00000	1,845	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		51.00000	0,051	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,859.00000	2,814	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		21.00000	0,020	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		20.00000	0,018	29.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		4,932.00000	4,974	29.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		32.00000	0,030	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		3,944.00000	3,986	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		58.00000	0,054	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		2,970.00000	3,010	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		116.00000	0,108	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,028.00000	2,064	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		243.00000	0,228	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,155.00000	1,184	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		547.00000	0,518	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	15/03/2010	Foreign Exchange Future	12.65	Put		459.00000	0,474	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,194.00000	1,150	16.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		106.00000	0,106	16.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		2,128.00000	2,084	21.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		40.00000	0,040	21.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3,104.00000	3,060	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		16.00000	0,016	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		19.00000	0,017	29.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,031.00000	5,073	29.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		30.00000	0,028	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,042.00000	4,084	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		54.00000	0,051	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,066.00000	3,107	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		108.00000	0,100	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,120.00000	2,156	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		225.00000	0,211	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,237.00000	1,267	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		501.00000	0,476	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		513.00000	0,532	17.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1,106.00000	1,067	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		118.00000	0,123	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		2,032.00000	1,988	20.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		44.00000	0,044	20.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		3,006.00000	2,961	25.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		18.00000	0,017	25.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		20.00000	0,019	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		4,832.00000	4,875	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		34.00000	0,032	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		3,846.00000	3,888	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		62.00000	0,058	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		2,874.00000	2,914	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		124.00000	0,116	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		1,936.00000	1,972	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		263.00000	0,247	19.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,075.00000	1,103	19.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		595.00000	0,565	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		407.00000	0,421	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,284.00000	1,239	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		96.00000	0,095	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,225.00000	2,180	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		37.00000	0,036	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3,203.00000	3,158	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		15.00000	0,014	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		18.00000	0,017	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,130.00000	5,173	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		29.00000	0,027	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,141.00000	4,183	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		51.00000	0,048	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,163.00000	3,204	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		101.00000	0,093	23.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,213.00000	2,249	23.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		208.00000	0,195	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,320.00000	1,351	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		462.00000	0,438	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		574.00000	0,594	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1,030.00000	0,992	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		142.00000	0,148	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,937.00000	1,892	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		49.00000	0,048	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,908.00000	2,863	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		20.00000	0,019	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		17.00000	0,016	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,229.00000	5,272	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		27.00000	0,026	27.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,239.00000	4,282	27.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		48.00000	0,045	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,260.00000	3,301	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		94.00000	0,087	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,306.00000	2,343	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		193.00000	0,180	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,405.00000	1,436	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		426.00000	0,403	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		638.00000	0,659	18.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		958.00000	0,921	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		170.00000	0,177	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,841.00000	1,797	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		53.00000	0,053	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,809.00000	2,765	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		21.00000	0,021	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		18.00000	0,017	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,080.00000	5,123	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		29.00000	0,028	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,091.00000	4,134	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		53.00000	0,049	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,115.00000	3,155	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		104.00000	0,097	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,166.00000	2,203	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		216.00000	0,203	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,278.00000	1,309	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		482.00000	0,457	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		544.00000	0,563	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1,067.00000	1,029	16.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		129.00000	0,135	16.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,984.00000	1,940	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		46.00000	0,046	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,957.00000	2,912	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		19.00000	0,018	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		19.00000	0,018	29.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		4,981.00000	5,024	29.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		31.00000	0,029	27.10	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	15/03/2010	Foreign Exchange Future	16.70	Put		3,993.00000	4,035	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		56.00000	0,052	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,018.00000	3,058	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		112.00000	0,104	22.77	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,074.00000	2,110	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		234.00000	0,219	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,196.00000	1,225	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		524.00000	0,496	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		486.00000	0,502	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1,150.00000	1,105	16.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		112.00000	0,111	16.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		2,080.00000	2,036	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		42.00000	0,042	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		3,055.00000	3,011	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		17.00000	0,017	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		20.00000	0,019	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		4,882.00000	4,925	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		33.00000	0,031	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		3,895.00000	3,937	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		60.00000	0,056	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		2,922.00000	2,962	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		120.00000	0,112	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		1,982.00000	2,018	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		253.00000	0,237	20.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,115.00000	1,143	20.03	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	12.60	Call		570.00000	0,541	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		432.00000	0,447	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,239.00000	1,194	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		101.00000	0,100	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2,177.00000	2,132	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		39.00000	0,038	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3,153.00000	3,109	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		15.00000	0,015	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		21.00000	0,020	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,783.00000	4,826	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		35.00000	0,032	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,797.00000	3,838	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		64.00000	0,059	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		2,826.00000	2,865	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		129.00000	0,120	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		1,891.00000	1,926	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		621.00000	0,590	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		383.00000	0,396	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,329.00000	1,285	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		91.00000	0,091	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,273.00000	2,229	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		35.00000	0,035	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,252.00000	3,208	26.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		14.00000	0,014	26.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		274.00000	0,257	19.78	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	15/03/2010	Foreign Exchange Future	13.50	Put		1,036.00000	1,063	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		6.00000	0,005	34.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		7,868.00000	7,911	34.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		13.00000	0,012	31.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		5,875.00000	5,918	31.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4,142.00000	4,099	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,005	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		6.00000	0,005	34.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,768.00000	7,811	34.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		14.00000	0,013	30.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,776.00000	5,819	30.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,242.00000	4,198	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		4.00000	0,004	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		6.00000	0,005	34.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		7,818.00000	7,861	34.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		14.00000	0,013	31.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		5,826.00000	5,869	31.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4,192.00000	4,148	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,004	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		5.00000	0,005	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,067.00000	8,111	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		12.00000	0,011	31.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,074.00000	6,117	31.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,944.00000	3,901	28.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		6.00000	0,007	28.83	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	20.90	Call		5.00000	0,004	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,167.00000	8,210	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		12.00000	0,011	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,174.00000	6,217	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,845.00000	3,801	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		7.00000	0,007	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		5.00000	0,004	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,117.00000	8,160	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		12.00000	0,011	31.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,124.00000	6,167	31.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,895.00000	3,851	28.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		7.00000	0,007	28.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		5.00000	0,004	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,217.00000	8,260	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		12.00000	0,011	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,224.00000	6,267	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,796.00000	3,752	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		8.00000	0,008	28.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		4.00000	0,004	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,366.00000	8,410	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		11.00000	0,010	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,373.00000	6,416	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		25.00000	0,024	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,387.00000	4,430	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		84.00000	0,078	23.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,446.00000	2,484	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,647.00000	3,603	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		9.00000	0,009	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		4.00000	0,004	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,416.00000	8,460	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		11.00000	0,010	32.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,423.00000	6,466	32.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		25.00000	0,023	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,437.00000	4,479	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		81.00000	0,075	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,493.00000	2,531	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		4.00000	0,004	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,316.00000	8,360	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		11.00000	0,010	31.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,323.00000	6,366	31.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		26.00000	0,024	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,338.00000	4,380	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		87.00000	0,081	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,399.00000	2,437	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,697.00000	3,653	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		9.00000	0,009	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		6.00000	0,006	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,618.00000	7,662	33.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		15.00000	0,014	30.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,627.00000	5,670	30.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		38.00000	0,035	26.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,650.00000	3,691	26.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		143.00000	0,134	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,755.00000	1,790	21.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,390.00000	4,347	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,003	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,789.00000	4,745	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,746.00000	3,702	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		4,739.00000	4,695	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,889.00000	4,845	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,689.00000	4,645	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		6.00000	0,005	34.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		7,918.00000	7,961	34.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		13.00000	0,012	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		5,925.00000	5,968	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		4,093.00000	4,049	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		5.00000	0,005	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,590.00000	4,546	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		7.00000	0,006	33.64	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	20.20	Put		7,469.00000	7,512	33.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		16.00000	0,015	30.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,478.00000	5,521	30.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		41.00000	0,038	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,503.00000	3,544	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		160.00000	0,149	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,622.00000	1,655	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,540.00000	4,496	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		6.00000	0,006	34.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,718.00000	7,762	34.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		14.00000	0,013	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,726.00000	5,769	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		36.00000	0,033	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,748.00000	3,789	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		133.00000	0,124	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		1,845.00000	1,880	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,291.00000	4,248	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,004	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		6.00000	0,005	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		7,968.00000	8,011	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		13.00000	0,012	31.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		5,975.00000	6,018	31.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		4,044.00000	4,000	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		6.00000	0,006	29.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		6.00000	0,006	33.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,668.00000	7,712	33.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		15.00000	0,013	30.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,677.00000	5,719	30.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		37.00000	0,034	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,699.00000	3,740	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		138.00000	0,129	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,800.00000	1,835	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,341.00000	4,297	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		5.00000	0,005	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,017.00000	8,061	34.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		13.00000	0,012	31.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,025.00000	6,068	31.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,994.00000	3,950	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		6.00000	0,006	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.90730	12.95370		18.11	387,219.00	30	852.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		10.00000	0,009	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,106.00000	9,152	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		23.00000	0,022	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,119.00000	7,165	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		8.00000	0,008	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,404.00000	9,451	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		21.00000	0,021	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,417.00000	7,464	28.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		11.00000	0,010	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		8,907.00000	8,953	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		24.00000	0,023	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		6,920.00000	6,966	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		55.00000	0,053	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		4,951.00000	4,996	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		154.00000	0,146	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,050.00000	3,089	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		12.00000	0,011	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,758.00000	8,804	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		25.00000	0,024	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,771.00000	6,817	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		60.00000	0,057	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		4,806.00000	4,850	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		166.00000	0,158	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		2,912.00000	2,951	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		13.00000	0,012	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,659.00000	8,705	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		26.00000	0,025	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,672.00000	6,718	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		490.00000	0,472	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,136.00000	1,165	19.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		864.00000	0,834	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		510.00000	0,527	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,410.00000	2,363	18.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		56.00000	0,056	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,385.00000	3,338	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		31.00000	0,031	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		14.00000	0,013	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,460.00000	8,506	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		27.00000	0,027	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,473.00000	6,520	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		14.00000	0,013	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,510.00000	8,556	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		27.00000	0,026	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,523.00000	6,569	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		942.00000	0,911	17.43	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		438.00000	0,454	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,639.00000	1,596	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		135.00000	0,139	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,556.00000	2,509	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		52.00000	0,052	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,532.00000	3,485	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		28.00000	0,028	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		11.00000	0,010	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		8,957.00000	9,003	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		54.00000	0,051	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,000.00000	5,044	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		150.00000	0,142	23.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,096.00000	3,135	23.45	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		9.00000	0,009	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,155.00000	9,202	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		23.00000	0,022	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,169.00000	7,215	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		48.00000	0,046	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,194.00000	5,239	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		9.00000	0,008	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,305.00000	9,351	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		22.00000	0,021	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,318.00000	7,364	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1,056.00000	1,022	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		352.00000	0,365	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,808.00000	1,765	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		104.00000	0,108	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,751.00000	2,704	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		47.00000	0,047	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		8.00000	0,008	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,354.00000	9,401	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		22.00000	0,021	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,368.00000	7,414	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,765.00000	1,722	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		111.00000	0,115	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,702.00000	2,655	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		48.00000	0,048	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		9.00000	0,008	29.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,255.00000	9,301	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		22.00000	0,021	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,268.00000	7,314	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		357.00000	0,343	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,603.00000	1,636	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		612.00000	0,589	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		858.00000	0,882	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1,086.00000	1,052	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		332.00000	0,345	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,851.00000	1,808	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		97.00000	0,101	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,800.00000	2,752	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		46.00000	0,045	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		9.00000	0,009	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,205.00000	9,252	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		47.00000	0,045	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,243.00000	5,288	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		132.00000	0,125	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,328.00000	3,368	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		10.00000	0,009	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,056.00000	9,102	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		23.00000	0,023	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,069.00000	7,116	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		10.00000	0,010	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,006.00000	9,053	29.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		23.00000	0,023	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,019.00000	7,066	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		52.00000	0,050	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,048.00000	5,093	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		146.00000	0,139	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,142.00000	3,182	23.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		11.00000	0,011	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		8,857.00000	8,904	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		24.00000	0,024	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		6,870.00000	6,917	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		57.00000	0,054	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		4,903.00000	4,947	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		158.00000	0,150	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,004.00000	3,043	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,359.00000	1,318	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		205.00000	0,211	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2,217.00000	2,170	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		63.00000	0,063	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3,190.00000	3,143	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		36.00000	0,036	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		12.00000	0,011	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		8,808.00000	8,854	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		25.00000	0,024	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		6,821.00000	6,867	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		12.00000	0,012	29.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,708.00000	8,755	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		25.00000	0,025	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,721.00000	6,768	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		477.00000	0,459	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,173.00000	1,202	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,476.00000	1,435	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		172.00000	0,178	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,362.00000	2,315	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		58.00000	0,058	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		13.00000	0,012	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,609.00000	8,655	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		26.00000	0,026	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,622.00000	6,669	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		50.00000	0,048	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,146.00000	5,191	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		86.00000	0,080	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,182.00000	4,223	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		139.00000	0,132	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,235.00000	3,275	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		234.00000	0,223	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,330.00000	2,366	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		504.00000	0,485	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,100.00000	1,128	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		890.00000	0,859	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		486.00000	0,502	17.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,556.00000	1,515	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		152.00000	0,158	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,459.00000	2,412	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		55.00000	0,055	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,434.00000	3,387	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		30.00000	0,030	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		348.00000	0,334	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,644.00000	1,677	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		37.00000	0,036	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,683.00000	5,729	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		106.00000	0,100	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,752.00000	3,793	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		175.00000	0,166	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		2,821.00000	2,859	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1,148.00000	1,113	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		294.00000	0,306	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,938.00000	1,895	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		84.00000	0,088	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		39.00000	0,038	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,585.00000	5,631	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		684.00000	0,660	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		730.00000	0,753	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,213.00000	1,177	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		259.00000	0,270	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		2,027.00000	1,983	17.10	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	11.00	Put		73.00000	0,076	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,995.00000	2,948	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		41.00000	0,041	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		46.00000	0,044	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,292.00000	5,337	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		79.00000	0,074	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,325.00000	4,367	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		129.00000	0,122	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,375.00000	3,415	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		216.00000	0,206	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,462.00000	2,499	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		465.00000	0,447	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,211.00000	1,240	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		815.00000	0,787	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		561.00000	0,580	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,436.00000	1,395	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		182.00000	0,188	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,313.00000	2,266	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		59.00000	0,059	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,288.00000	3,241	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		34.00000	0,034	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,321.00000	1,280	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		217.00000	0,223	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		2,168.00000	2,121	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		64.00000	0,064	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3,141.00000	3,094	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		37.00000	0,037	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		62.00000	0,058	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,758.00000	4,801	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		104.00000	0,098	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		3,800.00000	3,841	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		629.00000	0,606	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		825.00000	0,849	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1,117.00000	1,082	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		313.00000	0,325	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,848.00000	2,801	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		44.00000	0,044	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		38.00000	0,037	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,634.00000	5,680	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		109.00000	0,103	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,705.00000	3,746	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		180.00000	0,171	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,776.00000	2,814	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		386.00000	0,370	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,482.00000	1,513	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		665.00000	0,641	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		761.00000	0,784	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,180.00000	1,144	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		276.00000	0,287	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,983.00000	1,939	17.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		79.00000	0,082	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,946.00000	2,899	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		42.00000	0,042	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		40.00000	0,039	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,536.00000	5,582	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		69.00000	0,065	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,565.00000	4,608	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		114.00000	0,108	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,610.00000	3,651	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		189.00000	0,180	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,685.00000	2,723	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		704.00000	0,679	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		700.00000	0,722	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,246.00000	1,210	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		242.00000	0,253	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		2,072.00000	2,028	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		68.00000	0,071	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		3,044.00000	2,997	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		40.00000	0,040	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		725.00000	0,698	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		671.00000	0,691	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,283.00000	1,243	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		229.00000	0,236	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		3,093.00000	3,046	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		39.00000	0,039	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	18.25	Call		45.00000	0,043	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,341.00000	5,386	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		77.00000	0,072	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,373.00000	4,415	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		126.00000	0,119	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,422.00000	3,462	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		210.00000	0,200	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,506.00000	2,543	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		792.00000	0,764	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		588.00000	0,607	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,397.00000	1,357	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		193.00000	0,200	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,265.00000	2,218	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		61.00000	0,061	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,239.00000	3,192	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		35.00000	0,035	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		452.00000	0,435	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,248.00000	1,278	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		51.00000	0,049	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,097.00000	5,142	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		88.00000	0,083	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,134.00000	4,176	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		143.00000	0,135	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,189.00000	3,228	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		241.00000	0,230	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	15.00	Put		2,287.00000	2,323	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		532.00000	0,512	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,028.00000	1,055	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		58.00000	0,056	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		4,854.00000	4,899	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		99.00000	0,094	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		3,895.00000	3,937	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		162.00000	0,154	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		2,958.00000	2,997	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		272.00000	0,260	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,068.00000	2,103	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		595.00000	0,573	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		891.00000	0,916	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		65.00000	0,062	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,661.00000	4,705	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,722.00000	1,680	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		118.00000	0,123	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,653.00000	2,606	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		49.00000	0,049	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,630.00000	3,583	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		26.00000	0,026	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		71.00000	0,067	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,517.00000	4,560	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		117.00000	0,111	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,563.00000	3,604	24.10	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	14.40	Call		322.00000	0,309	21.13	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,768.00000	1,802	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,680.00000	1,638	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		126.00000	0,131	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,605.00000	2,557	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		51.00000	0,050	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		112.00000	0,105	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,658.00000	3,698	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		184.00000	0,175	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,730.00000	2,768	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		307.00000	0,294	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		1,853.00000	1,887	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		518.00000	0,498	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,064.00000	1,091	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		916.00000	0,885	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		462.00000	0,478	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,597.00000	1,555	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		143.00000	0,148	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,507.00000	2,460	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		53.00000	0,053	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,483.00000	3,436	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		29.00000	0,029	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		24.00000	0,023	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		6,970.00000	7,016	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		41.00000	0,040	26.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,487.00000	5,533	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		92.00000	0,087	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,038.00000	4,080	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		194.00000	0,185	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,640.00000	2,678	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		417.00000	0,401	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,363.00000	1,394	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		970.00000	0,938	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		416.00000	0,431	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		2,120.00000	2,073	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		66.00000	0,066	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,581.00000	3,534	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		27.00000	0,027	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		5,056.00000	5,010	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,003	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		396.00000	0,380	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,442.00000	1,473	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		22.00000	0,022	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,218.00000	7,265	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		36.00000	0,035	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,732.00000	5,778	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		81.00000	0,076	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,277.00000	4,319	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		170.00000	0,162	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		2,866.00000	2,905	23.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		366.00000	0,352	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,562.00000	1,595	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		839.00000	0,810	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		535.00000	0,553	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,895.00000	1,851	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		91.00000	0,094	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,336.00000	3,289	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		32.00000	0,032	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,808.00000	4,762	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	0,005	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		20.00000	0,019	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,666.00000	7,712	29.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		30.00000	0,029	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,176.00000	6,222	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		63.00000	0,060	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,709.00000	4,753	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		136.00000	0,129	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,282.00000	3,322	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		292.00000	0,280	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		1,938.00000	1,973	21.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		647.00000	0,623	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		793.00000	0,816	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,516.00000	1,474	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		162.00000	0,167	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,897.00000	2,850	20.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		43.00000	0,043	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,365.00000	4,318	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		11.00000	0,011	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		44.00000	0,042	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,390.00000	5,435	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		75.00000	0,070	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,421.00000	4,463	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		123.00000	0,116	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,469.00000	3,509	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		205.00000	0,195	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,551.00000	2,588	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		339.00000	0,325	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,685.00000	1,718	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		440.00000	0,423	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,286.00000	1,316	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		579.00000	0,557	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		925.00000	0,950	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		769.00000	0,741	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		615.00000	0,634	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1,026.00000	0,993	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		372.00000	0,386	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		376.00000	0,361	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,522.00000	1,554	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		43.00000	0,041	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,439.00000	5,484	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
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		73.00000	0,068	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,469.00000	4,511	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		120.00000	0,113	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,516.00000	3,556	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		199.00000	0,190	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,595.00000	2,633	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		429.00000	0,412	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,325.00000	1,355	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		563.00000	0,542	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		959.00000	0,985	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		747.00000	0,719	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		643.00000	0,662	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		998.00000	0,965	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		394.00000	0,408	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		406.00000	0,390	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,402.00000	1,433	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		67.00000	0,063	25.27	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,613.00000	4,656	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		547.00000	0,527	19.12	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		993.00000	1,020	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		331.00000	0,317	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,727.00000	1,760	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		19.00000	0,018	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		7,865.00000	7,911	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		34.00000	0,033	26.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		5,880.00000	5,926	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		97.00000	0,091	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		3,943.00000	3,984	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		265.00000	0,254	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,111.00000	2,147	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4,169.00000	4,123	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		15.00000	0,016	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		20.00000	0,019	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,766.00000	7,812	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		36.00000	0,034	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,782.00000	5,827	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		101.00000	0,096	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		3,847.00000	3,889	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		278.00000	0,267	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,024.00000	2,060	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,267.00000	4,220	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		13.00000	0,013	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		19.00000	0,019	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		7,815.00000	7,862	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		35.00000	0,034	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		5,831.00000	5,877	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,218.00000	4,172	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		14.00000	0,015	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		18.00000	0,017	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,064.00000	8,110	29.51	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		31.00000	0,030	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,077.00000	6,123	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,974.00000	3,927	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,020	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		17.00000	0,016	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,163.00000	8,209	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		83.00000	0,078	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,229.00000	4,271	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		228.00000	0,217	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,374.00000	2,410	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,876.00000	3,829	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		22.00000	0,022	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		18.00000	0,017	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,114.00000	8,160	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		30.00000	0,030	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,126.00000	6,173	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,925.00000	3,878	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		21.00000	0,021	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		17.00000	0,016	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,213.00000	8,259	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		29.00000	0,029	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,225.00000	6,272	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		222.00000	0,212	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,418.00000	2,455	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,827.00000	3,780	24.39	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	9.15	Put		23.00000	0,023	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		15.00000	0,014	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,361.00000	8,407	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		28.00000	0,028	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,374.00000	6,421	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,679.00000	3,632	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		25.00000	0,025	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		15.00000	0,014	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,411.00000	8,457	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		28.00000	0,027	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,424.00000	6,470	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		16.00000	0,015	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,312.00000	8,358	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		29.00000	0,028	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,325.00000	6,371	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,728.00000	3,681	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		24.00000	0,024	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		20.00000	0,020	28.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,616.00000	7,663	28.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		299.00000	0,287	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		1,895.00000	1,930	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,414.00000	4,367	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		10.00000	0,010	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,777.00000	3,730	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		23.00000	0,023	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
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,759.00000	4,712	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		5.00000	0,005	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,907.00000	4,861	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		3.00000	0,004	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,709.00000	4,663	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		5.00000	0,006	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		19.00000	0,018	29.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		7,915.00000	7,961	29.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		33.00000	0,032	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		5,929.00000	5,975	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		95.00000	0,089	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		3,991.00000	4,032	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		259.00000	0,248	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,155.00000	2,191	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		4,120.00000	4,074	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		16.00000	0,017	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		20.00000	0,019	29.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,716.00000	7,762	29.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		285.00000	0,273	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		1,981.00000	2,016	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,316.00000	4,269	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		12.00000	0,012	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,611.00000	4,564	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		7.00000	0,007	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		21.00000	0,020	28.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,467.00000	7,513	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,561.00000	4,515	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		7.00000	0,008	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		19.00000	0,018	29.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		7,965.00000	8,011	29.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		32.00000	0,031	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		5,978.00000	6,024	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		253.00000	0,243	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,199.00000	2,236	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		4,072.00000	4,026	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	0,019	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		13.00000	0,013	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,559.00000	8,606	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		27.00000	0,026	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,573.00000	6,619	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		19.00000	0,018	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,015.00000	8,061	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		31.00000	0,031	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,027.00000	6,074	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		90.00000	0,085	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,086.00000	4,128	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		247.00000	0,236	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,243.00000	2,279	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		4,023.00000	3,976	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,019	25.11	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	14/06/2010	Foreign Exchange Future	21.20	Call		16.00000	0,015	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,262.00000	8,308	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		29.00000	0,028	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,275.00000	6,321	26.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.24440	11.27230		16.27	4,385,316.00	390	30,729.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,428.00000	8,456	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,428.00000	6,456	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,528.00000	8,556	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	48.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,528.00000	6,556	48.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,178.00000	8,206	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	47.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,178.00000	6,206	47.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		1.00000	0,001	45.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,179.00000	4,207	45.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,824.00000	1,796	28.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		2.00000	0,002	28.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,822.00000	2,794	30.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	30.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,822.00000	3,794	34.04	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	7.45	Put		0.00000	0,000	34.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,078.00000	8,106	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,078.00000	6,106	47.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		1.00000	0,001	45.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,079.00000	4,107	45.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		152.00000	0,136	17.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		230.00000	0,242	17.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		940.00000	0,912	23.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		18.00000	0,018	23.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,923.00000	1,895	28.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1.00000	0,001	28.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,922.00000	2,894	30.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	30.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,922.00000	3,894	34.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	34.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		7,978.00000	8,006	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	47.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		5,978.00000	6,006	47.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		191.00000	0,172	16.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		169.00000	0,178	16.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		1,036.00000	1,008	23.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		14.00000	0,014	23.85	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	8.25	Call		3,022.00000	2,994	30.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	30.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		4,022.00000	3,994	35.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	35.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,328.00000	8,356	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	48.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,328.00000	6,356	48.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,578.00000	8,606	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	48.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,578.00000	6,606	48.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,628.00000	8,656	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	48.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,628.00000	6,656	48.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,478.00000	8,506	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	48.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,478.00000	6,506	48.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,378.00000	8,406	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	48.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,378.00000	6,406	48.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	49.94	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	19.50	Put		8,228.00000	8,256	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	47.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,228.00000	6,256	47.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,128.00000	8,156	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	47.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,128.00000	6,156	47.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		1.00000	0,001	45.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,129.00000	4,157	45.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		136.00000	0,121	17.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		264.00000	0,277	17.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		892.00000	0,864	22.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		20.00000	0,020	22.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,874.00000	1,845	28.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		2.00000	0,001	28.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,872.00000	2,844	30.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	30.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,872.00000	3,844	34.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	34.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,028.00000	8,056	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,028.00000	6,056	47.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	49.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		7,928.00000	7,956	49.88	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	17.20	Call		0.00000	0,000	47.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		5,928.00000	5,956	47.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		1.00000	0,001	44.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		3,929.00000	3,957	44.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		2.00000	0,002	38.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		2,930.00000	2,958	38.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		222.00000	0,202	16.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		150.00000	0,158	16.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		1,084.00000	1,056	24.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		12.00000	0,012	24.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		2,073.00000	2,045	29.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1.00000	0,001	29.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		3,072.00000	3,044	30.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	30.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		4,072.00000	4,044	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		1.00000	0,001	45.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,029.00000	4,057	45.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		2.00000	0,002	38.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,030.00000	3,058	38.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		171.00000	0,153	16.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		199.00000	0,209	16.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		988.00000	0,960	23.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		16.00000	0,016	23.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,973.00000	1,945	29.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1.00000	0,001	29.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,972.00000	2,944	30.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	30.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,972.00000	3,944	34.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	34.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		1.00000	0,001	45.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,229.00000	4,257	45.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		2.00000	0,002	40.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,230.00000	3,258	40.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		109.00000	0,096	18.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		337.00000	0,352	18.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		798.00000	0,770	21.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		26.00000	0,026	21.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,774.00000	1,746	28.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2.00000	0,002	28.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,772.00000	2,744	30.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,772.00000	3,744	33.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	33.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		1.00000	0,001	45.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,329.00000	4,357	45.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		87.00000	0,076	18.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		415.00000	0,432	18.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,675.00000	1,646	27.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		3.00000	0,002	27.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,672.00000	2,644	29.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	29.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,672.00000	3,644	33.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	33.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		1.00000	0,000	45.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,479.00000	4,506	45.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,526.00000	1,497	26.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		4.00000	0,003	26.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,522.00000	2,494	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		3,522.00000	3,494	32.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,578.00000	4,606	45.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		485.00000	0,459	19.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		63.00000	0,065	19.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,427.00000	1,398	26.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		5.00000	0,004	26.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,422.00000	2,394	29.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	29.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,422.00000	3,394	32.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	32.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,778.00000	4,806	46.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		1.00000	0,001	43.79	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	14/12/2009	Foreign Exchange Future	15.05	Put		3,779.00000	3,807	43.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,230.00000	1,202	24.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		8.00000	0,008	24.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,222.00000	2,195	29.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,001	29.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,222.00000	3,194	31.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,828.00000	4,856	46.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		289.00000	0,267	17.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		117.00000	0,123	17.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,181.00000	1,153	24.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		9.00000	0,009	24.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,172.00000	3,144	30.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	30.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,728.00000	4,756	46.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		1.00000	0,001	43.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,729.00000	3,757	43.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		38.00000	0,033	22.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		766.00000	0,789	22.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		363.00000	0,340	18.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		91.00000	0,096	18.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,279.00000	1,251	25.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		7.00000	0,007	25.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,272.00000	2,245	29.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,001	29.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,272.00000	3,244	31.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	31.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,628.00000	4,656	45.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		1.00000	0,001	42.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,629.00000	3,657	42.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		46.00000	0,040	21.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		674.00000	0,696	21.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		443.00000	0,418	18.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		71.00000	0,074	18.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,378.00000	1,349	25.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		6.00000	0,005	25.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,372.00000	2,344	29.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,372.00000	3,344	31.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		97.00000	0,086	18.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		375.00000	0,392	18.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		1.00000	0,001	45.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,379.00000	4,407	45.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,625.00000	1,597	27.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		3.00000	0,003	27.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,622.00000	2,594	29.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	29.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,622.00000	3,594	33.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	33.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		1.00000	0,000	45.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,429.00000	4,456	45.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		2.00000	0,001	41.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,430.00000	3,457	41.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		70.00000	0,061	19.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		498.00000	0,517	19.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		615.00000	0,588	20.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		43.00000	0,044	20.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,575.00000	1,547	26.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		3.00000	0,003	26.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,572.00000	2,544	29.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	29.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,572.00000	3,544	32.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	32.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,528.00000	4,556	45.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		1.00000	0,001	42.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,529.00000	3,557	42.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		57.00000	0,049	20.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		585.00000	0,605	20.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		527.00000	0,501	19.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		55.00000	0,057	19.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,476.00000	1,448	26.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		4.00000	0,004	26.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,472.00000	2,444	29.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	29.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,472.00000	3,444	32.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	32.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		35.00000	0,030	22.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		813.00000	0,836	22.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		51.00000	0,044	20.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		629.00000	0,650	20.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		63.00000	0,055	20.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		541.00000	0,561	20.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	48.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,828.00000	6,856	48.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,328.00000	5,356	46.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		1.00000	0,001	44.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,829.00000	3,857	44.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		32.00000	0,027	22.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		860.00000	0,883	22.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		705.00000	0,678	21.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		33.00000	0,034	21.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,173.00000	2,145	29.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1.00000	0,001	29.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	48.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		6,978.00000	7,006	48.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	47.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,478.00000	5,506	47.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		1.00000	0,001	45.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		3,979.00000	4,007	45.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		571.00000	0,544	20.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		49.00000	0,050	20.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		2,023.00000	1,995	29.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1.00000	0,001	29.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	49.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,278.00000	7,306	49.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	47.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,778.00000	5,806	47.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		1.00000	0,001	45.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,279.00000	4,307	45.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		325.00000	0,303	17.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		103.00000	0,109	17.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,724.00000	1,696	27.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2.00000	0,002	27.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		1.00000	0,001	41.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,479.00000	3,507	41.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		42.00000	0,036	21.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		720.00000	0,742	21.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		122.00000	0,108	17.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		300.00000	0,314	17.82	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		403.00000	0,378	18.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		81.00000	0,084	18.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		845.00000	0,817	22.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		23.00000	0,023	22.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		2.00000	0,001	41.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,380.00000	3,407	41.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		29.00000	0,024	23.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		907.00000	0,930	23.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		78.00000	0,068	19.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		456.00000	0,474	19.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		255.00000	0,234	17.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		133.00000	0,140	17.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		660.00000	0,633	20.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		38.00000	0,039	20.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		24.00000	0,020	24.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,002.00000	1,026	24.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		2.00000	0,001	40.78	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,330.00000	3,357	40.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		26.00000	0,022	23.63	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		954.00000	0,978	23.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		22.00000	0,019	24.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,050.00000	1,075	24.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		17.00000	0,015	25.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,195.00000	1,221	25.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		20.00000	0,017	24.79	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	14/12/2009	Foreign Exchange Future	12.35	Put		1,098.00000	1,123	24.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		12.00000	0,010	27.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,440.00000	1,466	27.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		14.00000	0,012	26.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,342.00000	1,368	26.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		16.00000	0,013	25.95	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,244.00000	1,269	25.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		19.00000	0,016	25.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,147.00000	1,172	25.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		10.00000	0,008	28.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,588.00000	1,614	28.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		11.00000	0,009	27.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,489.00000	1,515	27.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		13.00000	0,011	27.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,391.00000	1,417	27.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		15.00000	0,012	26.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,293.00000	1,318	26.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		11.00000	0,009	28.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,539.00000	1,565	28.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		8.00000	0,007	29.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,736.00000	1,763	29.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		9.00000	0,008	29.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,637.00000	1,664	29.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		9.00000	0,007	29.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,687.00000	1,713	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	14/12/2009	Foreign Exchange Future	14.10	Call		2.00000	0,002	37.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,830.00000	2,858	37.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		7.00000	0,006	30.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,835.00000	1,862	30.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		5.00000	0,005	32.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,083.00000	2,111	32.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		7.00000	0,006	30.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		1,885.00000	1,912	30.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		8.00000	0,006	30.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,786.00000	1,812	30.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		3.00000	0,002	36.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,731.00000	2,758	36.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		3.00000	0,003	36.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,631.00000	2,659	36.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		3.00000	0,003	35.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,531.00000	2,559	35.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		4.00000	0,003	34.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,432.00000	2,459	34.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		4.00000	0,003	34.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,332.00000	2,359	34.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		5.00000	0,004	33.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,233.00000	2,260	33.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		5.00000	0,004	32.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,133.00000	2,160	32.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		6.00000	0,005	32.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,034.00000	2,061	32.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		7.00000	0,005	31.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		1,935.00000	1,961	31.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		2.00000	0,002	38.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		2,980.00000	3,008	38.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		2.00000	0,002	37.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		2,880.00000	2,908	37.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		3.00000	0,002	37.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,781.00000	2,808	37.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		3.00000	0,002	36.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,681.00000	2,708	36.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		3.00000	0,003	35.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,581.00000	2,609	35.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		3.00000	0,003	35.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,481.00000	2,509	35.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		4.00000	0,003	34.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,382.00000	2,409	34.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		4.00000	0,004	33.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,282.00000	2,310	33.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		5.00000	0,004	33.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,183.00000	2,210	33.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		6.00000	0,005	31.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		1,984.00000	2,011	31.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		1.00000	0,001	42.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,579.00000	3,607	42.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	49.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,678.00000	7,706	49.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	47.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,678.00000	5,706	47.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		1.00000	0,001	43.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,679.00000	3,707	43.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,328.00000	1,300	25.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		6.00000	0,006	25.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,322.00000	2,295	29.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,001	29.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,322.00000	3,294	31.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	31.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,322.00000	4,294	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	49.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,728.00000	7,756	49.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	47.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,728.00000	5,756	47.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,272.00000	4,244	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	49.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,778.00000	7,806	49.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,222.00000	4,194	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	49.83	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	Put		7,878.00000	7,906	49.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	47.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		5,878.00000	5,906	47.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		1.00000	0,001	44.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		3,879.00000	3,907	44.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		1,133.00000	1,105	24.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		11.00000	0,011	24.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		2,123.00000	2,095	29.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1.00000	0,001	29.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		3,122.00000	3,094	30.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	30.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		4,122.00000	4,094	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	49.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,828.00000	7,856	49.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	47.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,828.00000	5,856	47.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,172.00000	4,144	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	35.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,278.00000	8,306	49.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	48.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,278.00000	6,306	48.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		751.00000	0,724	21.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		29.00000	0,030	21.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,722.00000	2,694	29.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	29.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,722.00000	3,694	33.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	33.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.43560	11.46330		16.81	1,658,162.00	145	4,821.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		2.00000	0,002	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,189.00000	8,216	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		6.00000	0,005	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,193.00000	6,219	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		15.00000	0,014	27.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,202.00000	4,228	27.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		72.00000	0,066	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,259.00000	2,280	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		370.00000	0,350	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		557.00000	0,564	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		931.00000	0,901	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		118.00000	0,115	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,845.00000	1,815	19.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		32.00000	0,029	19.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,824.00000	2,795	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		11.00000	0,009	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,817.00000	3,789	29.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		4.00000	0,003	29.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		2.00000	0,002	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,439.00000	8,466	34.47	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	17.90	Call		5.00000	0,005	32.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,442.00000	6,469	32.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		2.00000	0,001	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,539.00000	8,565	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		5.00000	0,004	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,542.00000	6,568	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		2.00000	0,002	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,289.00000	8,316	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		6.00000	0,005	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,293.00000	6,319	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		162.00000	0,150	20.60	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,299.00000	1,314	20.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,089.00000	8,116	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		6.00000	0,006	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,093.00000	6,120	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		16.00000	0,015	27.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,103.00000	4,129	27.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		79.00000	0,072	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,166.00000	2,186	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		406.00000	0,384	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		493.00000	0,498	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,008.00000	0,979	15.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		95.00000	0,093	15.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,942.00000	1,913	20.30	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	9.55	Put		29.00000	0,027	20.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,923.00000	2,894	24.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		10.00000	0,008	24.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,916.00000	3,888	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		3.00000	0,002	29.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		3.00000	0,002	34.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,940.00000	7,966	34.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		7.00000	0,006	31.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,944.00000	5,970	31.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		18.00000	0,016	26.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,955.00000	3,980	26.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		89.00000	0,082	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,026.00000	2,046	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		468.00000	0,442	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		405.00000	0,406	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,135.00000	1,101	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		72.00000	0,065	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,088.00000	2,059	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		25.00000	0,023	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,071.00000	3,043	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		8.00000	0,007	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		4,066.00000	4,038	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		3.00000	0,002	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		3.00000	0,002	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,990.00000	8,016	34.47	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	17.45	Call		7.00000	0,006	31.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,994.00000	6,020	31.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		17.00000	0,016	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,004.00000	4,030	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		86.00000	0,079	23.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,073.00000	2,093	23.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		444.00000	0,422	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		431.00000	0,436	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,089.00000	1,059	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		76.00000	0,073	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,039.00000	2,010	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		26.00000	0,024	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,022.00000	2,993	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		9.00000	0,007	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		4,016.00000	3,988	30.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		3.00000	0,002	30.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		2.00000	0,002	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,339.00000	8,366	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		6.00000	0,005	31.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,343.00000	6,369	31.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		2.00000	0,001	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,589.00000	8,615	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		5.00000	0,004	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,592.00000	6,618	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		2.00000	0,001	34.47	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	20.10	Put		8,639.00000	8,665	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		5.00000	0,004	32.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,642.00000	6,668	32.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		2.00000	0,001	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,489.00000	8,515	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		5.00000	0,005	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,492.00000	6,519	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		2.00000	0,002	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,389.00000	8,416	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		5.00000	0,005	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,392.00000	6,419	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		2.00000	0,002	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,239.00000	8,266	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		6.00000	0,005	31.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,243.00000	6,269	31.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		2.00000	0,002	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,139.00000	8,166	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		6.00000	0,005	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,143.00000	6,169	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		16.00000	0,014	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,153.00000	4,178	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		75.00000	0,069	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,212.00000	2,233	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		387.00000	0,366	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		524.00000	0,530	17.44	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	10.60	Call		969.00000	0,940	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		106.00000	0,104	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,893.00000	1,864	20.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		30.00000	0,028	20.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,873.00000	2,845	24.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		10.00000	0,009	24.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,866.00000	3,839	29.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		3.00000	0,003	29.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		3.00000	0,002	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,040.00000	8,066	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		6.00000	0,006	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,043.00000	6,070	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		3.00000	0,002	34.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,890.00000	7,916	34.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		7.00000	0,006	31.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,894.00000	5,920	31.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		18.00000	0,017	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,905.00000	3,931	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		40.00000	0,036	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,927.00000	2,950	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		92.00000	0,085	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,979.00000	1,999	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		199.00000	0,186	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,086.00000	1,100	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		492.00000	0,466	16.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		379.00000	0,380	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,181.00000	1,147	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		68.00000	0,061	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,136.00000	2,108	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		23.00000	0,022	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,121.00000	3,093	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		8.00000	0,007	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		4,115.00000	4,088	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		17.00000	0,015	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,054.00000	4,079	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		35.00000	0,032	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,072.00000	3,096	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		82.00000	0,075	23.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,119.00000	2,139	23.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		176.00000	0,164	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,213.00000	1,228	20.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		424.00000	0,402	17.13	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		461.00000	0,466	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,048.00000	1,019	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		85.00000	0,083	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,990.00000	1,961	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		27.00000	0,025	20.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,972.00000	2,944	25.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		9.00000	0,008	25.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,966.00000	3,938	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		3.00000	0,002	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		15.00000	0,013	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,252.00000	4,277	27.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		30.00000	0,027	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,267.00000	3,291	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		69.00000	0,063	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,306.00000	2,327	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		149.00000	0,139	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,386.00000	1,403	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		354.00000	0,334	17.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		591.00000	0,598	17.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		893.00000	0,864	15.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		130.00000	0,128	15.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,796.00000	1,767	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		33.00000	0,031	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,774.00000	2,746	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		11.00000	0,010	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,767.00000	3,739	28.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		4.00000	0,003	28.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		14.00000	0,013	27.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,301.00000	4,327	27.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		29.00000	0,026	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,316.00000	3,340	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		66.00000	0,060	23.74	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	13.75	Put		2,353.00000	2,374	23.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		143.00000	0,133	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,430.00000	1,447	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		338.00000	0,319	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		625.00000	0,633	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		857.00000	0,827	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		144.00000	0,141	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,748.00000	1,719	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		35.00000	0,033	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,725.00000	2,697	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		12.00000	0,011	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,717.00000	3,689	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		4.00000	0,003	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		13.00000	0,012	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,500.00000	4,526	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		25.00000	0,022	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,512.00000	3,536	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		56.00000	0,051	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,543.00000	2,565	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		123.00000	0,114	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,610.00000	1,628	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		282.00000	0,265	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		769.00000	0,779	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		720.00000	0,691	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		207.00000	0,205	16.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,557.00000	1,526	18.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		44.00000	0,040	18.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,528.00000	2,500	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		15.00000	0,014	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,518.00000	3,490	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		5.00000	0,004	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		13.00000	0,011	28.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,550.00000	4,575	28.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		24.00000	0,022	25.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,561.00000	3,586	25.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		53.00000	0,048	24.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,590.00000	2,612	24.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		118.00000	0,110	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,655.00000	1,674	21.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		270.00000	0,253	18.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		807.00000	0,817	18.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		688.00000	0,659	16.34	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		225.00000	0,223	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,509.00000	1,478	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		46.00000	0,042	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,479.00000	2,450	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		16.00000	0,014	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,468.00000	3,440	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		5.00000	0,004	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		14.00000	0,012	27.70	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,401.00000	4,426	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		27.00000	0,024	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,414.00000	3,438	25.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		61.00000	0,055	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,448.00000	2,469	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		133.00000	0,123	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,520.00000	1,537	21.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		309.00000	0,290	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		696.00000	0,704	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		786.00000	0,757	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		173.00000	0,171	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,652.00000	1,622	18.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		39.00000	0,036	18.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,626.00000	2,598	23.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		13.00000	0,012	23.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,618.00000	3,590	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		5.00000	0,004	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		14.00000	0,013	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,351.00000	4,377	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		28.00000	0,025	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,365.00000	3,389	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		63.00000	0,058	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,400.00000	2,422	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		138.00000	0,128	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,475.00000	1,492	21.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		323.00000	0,304	18.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		660.00000	0,668	18.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		821.00000	0,792	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		158.00000	0,156	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,700.00000	1,670	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		37.00000	0,034	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,676.00000	2,647	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		13.00000	0,011	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,667.00000	3,639	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		4.00000	0,003	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		13.00000	0,012	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,450.00000	4,476	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		26.00000	0,023	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,463.00000	3,487	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		58.00000	0,053	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,495.00000	2,517	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		128.00000	0,118	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,565.00000	1,582	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		295.00000	0,277	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		732.00000	0,741	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		753.00000	0,724	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		190.00000	0,188	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,604.00000	1,574	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		41.00000	0,038	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,577.00000	2,549	23.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		14.00000	0,013	23.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,568.00000	3,540	27.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		5.00000	0,004	27.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		12.00000	0,011	28.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,699.00000	4,725	28.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		21.00000	0,019	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,708.00000	3,733	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		47.00000	0,043	24.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,734.00000	2,757	24.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		106.00000	0,098	22.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,793.00000	1,812	22.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		237.00000	0,221	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		924.00000	0,935	19.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		598.00000	0,571	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		285.00000	0,285	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,367.00000	1,335	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		54.00000	0,049	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,332.00000	2,303	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		19.00000	0,017	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,319.00000	3,291	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		6.00000	0,005	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		12.00000	0,011	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,599.00000	4,625	28.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		23.00000	0,021	26.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,610.00000	3,635	26.06	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	15/03/2010	Foreign Exchange Future	14.05	Call		51.00000	0,046	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,638.00000	2,660	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		114.00000	0,106	22.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,701.00000	1,720	22.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		258.00000	0,242	18.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		845.00000	0,856	18.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		657.00000	0,629	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		244.00000	0,243	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,461.00000	1,430	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		48.00000	0,044	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,430.00000	2,401	22.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		17.00000	0,015	22.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,419.00000	3,391	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		6.00000	0,005	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		12.00000	0,011	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,649.00000	4,675	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		22.00000	0,020	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,659.00000	3,684	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		49.00000	0,045	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,686.00000	2,709	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		110.00000	0,102	22.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,747.00000	1,766	22.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		627.00000	0,599	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		264.00000	0,263	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,414.00000	1,383	17.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		51.00000	0,047	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,381.00000	2,352	22.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		18.00000	0,016	22.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,369.00000	3,341	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		6.00000	0,005	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		11.00000	0,010	28.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,748.00000	4,774	28.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		21.00000	0,019	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,758.00000	3,783	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		45.00000	0,041	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,782.00000	2,805	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		102.00000	0,095	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,839.00000	1,859	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		227.00000	0,212	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		964.00000	0,976	19.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		570.00000	0,543	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		307.00000	0,307	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,320.00000	1,288	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		57.00000	0,052	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,283.00000	2,254	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		20.00000	0,018	22.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,270.00000	3,241	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		7.00000	0,005	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		11.00000	0,010	28.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,798.00000	4,824	28.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		20.00000	0,018	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,807.00000	3,832	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		43.00000	0,039	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,830.00000	2,853	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		99.00000	0,091	22.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,886.00000	1,905	22.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		217.00000	0,203	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,004.00000	1,017	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		543.00000	0,516	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		330.00000	0,330	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,273.00000	1,241	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		60.00000	0,055	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,234.00000	2,205	21.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		21.00000	0,019	21.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,220.00000	3,192	26.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		7.00000	0,006	26.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		247.00000	0,231	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		884.00000	0,895	19.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		3.00000	0,003	34.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,690.00000	7,717	34.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		7.00000	0,007	30.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,694.00000	5,721	30.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,314.00000	4,287	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,001	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		3.00000	0,002	34.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,840.00000	7,866	34.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		7.00000	0,006	30.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,844.00000	5,870	30.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		19.00000	0,017	26.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,856.00000	3,881	26.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		95.00000	0,088	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,932.00000	1,952	22.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		517.00000	0,491	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		354.00000	0,355	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,227.00000	1,194	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		64.00000	0,058	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,185.00000	2,156	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		22.00000	0,020	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,170.00000	3,142	26.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		7.00000	0,006	26.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,165.00000	4,137	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		2.00000	0,001	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		3.00000	0,003	34.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,790.00000	7,817	34.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		7.00000	0,006	30.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,794.00000	5,820	30.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,215.00000	4,187	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		2.00000	0,001	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		3.00000	0,003	33.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,640.00000	7,667	33.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		8.00000	0,007	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,645.00000	5,671	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,364.00000	4,337	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,001	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		3.00000	0,003	34.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,740.00000	7,767	34.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		7.00000	0,007	30.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,744.00000	5,771	30.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,265.00000	4,237	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		2.00000	0,001	30.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.62480	11.65410		17.26	348,744.00	30	922.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		464.00000	0,444	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		910.00000	0,919	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		524.00000	0,502	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		770.00000	0,777	18.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		493.00000	0,472	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		839.00000	0,847	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		11.00000	0,010	28.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,657.00000	7,685	28.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		23.00000	0,021	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,669.00000	5,696	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		93.00000	0,087	25.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,739.00000	3,762	25.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		239.00000	0,227	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,885.00000	1,902	21.64	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		779.00000	0,752	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		425.00000	0,427	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,470.00000	1,440	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		116.00000	0,115	16.46	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,391.00000	2,361	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		37.00000	0,036	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,372.00000	3,342	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		18.00000	0,017	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,359.00000	4,330	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		5.00000	0,005	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		10.00000	0,009	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,956.00000	7,984	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		19.00000	0,017	26.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,965.00000	5,992	26.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		83.00000	0,078	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,029.00000	4,053	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		207.00000	0,196	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,153.00000	2,171	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		635.00000	0,608	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		581.00000	0,583	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,223.00000	1,191	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		169.00000	0,166	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,099.00000	2,070	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		45.00000	0,045	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,077.00000	3,048	22.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		23.00000	0,023	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		4,063.00000	4,034	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		9.00000	0,009	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		10.00000	0,009	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,056.00000	8,084	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		17.00000	0,016	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,063.00000	6,091	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		79.00000	0,072	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,125.00000	4,147	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		197.00000	0,186	22.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,243.00000	2,261	22.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		594.00000	0,570	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		640.00000	0,645	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,148.00000	1,119	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		194.00000	0,194	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,005.00000	1,976	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		51.00000	0,051	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,979.00000	2,949	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		25.00000	0,024	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,965.00000	3,935	25.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		11.00000	0,010	25.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		11.00000	0,010	29.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,707.00000	7,735	29.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		23.00000	0,021	26.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,719.00000	5,746	26.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		92.00000	0,086	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,788.00000	3,811	25.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		233.00000	0,221	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,929.00000	1,946	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		754.00000	0,726	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		450.00000	0,451	16.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,428.00000	1,397	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		124.00000	0,122	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,342.00000	2,312	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		38.00000	0,037	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,323.00000	3,293	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		19.00000	0,018	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,310.00000	4,280	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		6.00000	0,005	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		11.00000	0,010	29.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,757.00000	7,785	29.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		22.00000	0,020	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,768.00000	5,795	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		90.00000	0,084	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,836.00000	3,859	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		227.00000	0,216	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,973.00000	1,991	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		728.00000	0,701	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		474.00000	0,476	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,386.00000	1,355	16.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		132.00000	0,130	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,294.00000	2,264	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		40.00000	0,039	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,274.00000	3,244	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		20.00000	0,019	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,260.00000	4,231	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		6.00000	0,006	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		10.00000	0,010	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,906.00000	7,935	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		19.00000	0,018	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,915.00000	5,943	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		85.00000	0,079	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,981.00000	4,004	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		212.00000	0,201	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,108.00000	2,126	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		657.00000	0,630	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		553.00000	0,555	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,263.00000	1,231	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		159.00000	0,156	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,148.00000	2,118	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		44.00000	0,043	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,126.00000	3,097	22.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		22.00000	0,022	22.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		4,112.00000	4,083	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		8.00000	0,008	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	14/06/2010	Foreign Exchange Future	19.45	Call		10.00000	0,010	29.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,806.00000	7,835	29.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		21.00000	0,019	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,817.00000	5,844	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		88.00000	0,082	26.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,884.00000	3,907	26.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		222.00000	0,211	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,018.00000	2,036	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		704.00000	0,677	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		500.00000	0,502	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,345.00000	1,313	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		141.00000	0,138	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,245.00000	2,215	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		41.00000	0,040	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,224.00000	3,195	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		20.00000	0,020	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,211.00000	4,181	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		7.00000	0,006	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		10.00000	0,010	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,856.00000	7,885	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		20.00000	0,018	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,866.00000	5,893	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		86.00000	0,081	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,932.00000	3,956	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		217.00000	0,206	22.16	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	13.50	Put		2,063.00000	2,081	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		680.00000	0,653	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		526.00000	0,528	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,304.00000	1,272	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		150.00000	0,147	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,196.00000	2,167	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		42.00000	0,042	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,175.00000	3,146	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		21.00000	0,021	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		4,162.00000	4,132	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		8.00000	0,007	25.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		9.00000	0,008	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,205.00000	8,233	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		17.00000	0,016	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,213.00000	6,241	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		71.00000	0,065	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,267.00000	4,290	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		182.00000	0,172	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,378.00000	2,397	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		541.00000	0,519	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		737.00000	0,744	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,046.00000	1,017	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		242.00000	0,242	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,867.00000	1,838	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		63.00000	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		2,832.00000	2,802	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		28.00000	0,027	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,816.00000	3,786	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		12.00000	0,011	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		9.00000	0,008	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,155.00000	8,183	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		17.00000	0,016	26.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,163.00000	6,191	26.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		73.00000	0,067	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,219.00000	4,242	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		187.00000	0,176	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,333.00000	2,351	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		558.00000	0,535	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		704.00000	0,710	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,079.00000	1,050	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		225.00000	0,225	16.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,913.00000	1,884	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		59.00000	0,059	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,881.00000	2,851	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		27.00000	0,026	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,866.00000	3,836	25.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		12.00000	0,011	25.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		8.00000	0,008	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,254.00000	8,283	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		16.00000	0,015	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	17.90	Put		6,262.00000	6,290	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		68.00000	0,062	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,314.00000	4,337	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		177.00000	0,167	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,423.00000	2,442	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,013.00000	0,984	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		259.00000	0,259	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,822.00000	1,793	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		68.00000	0,068	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,783.00000	2,753	20.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		29.00000	0,028	20.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,767.00000	3,737	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		13.00000	0,012	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		8.00000	0,007	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,304.00000	8,332	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		16.00000	0,015	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,312.00000	6,340	26.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		66.00000	0,060	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,362.00000	4,385	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		173.00000	0,163	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,469.00000	2,488	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		508.00000	0,487	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		804.00000	0,812	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		981.00000	0,953	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		277.00000	0,278	16.42	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,777.00000	1,748	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		73.00000	0,073	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,733.00000	2,704	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		29.00000	0,029	20.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,717.00000	3,687	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		13.00000	0,012	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		9.00000	0,009	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,105.00000	8,134	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		17.00000	0,016	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,113.00000	6,141	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		76.00000	0,070	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,172.00000	4,195	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		192.00000	0,181	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,288.00000	2,306	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		576.00000	0,553	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		672.00000	0,678	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,113.00000	1,084	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		209.00000	0,209	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,959.00000	1,930	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		55.00000	0,055	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,930.00000	2,900	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		26.00000	0,025	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,915.00000	3,885	25.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		11.00000	0,010	25.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		8.00000	0,007	29.41	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	20.00	Put		8,354.00000	8,382	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		16.00000	0,015	26.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,362.00000	6,390	26.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		63.00000	0,058	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,409.00000	4,433	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		169.00000	0,159	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,515.00000	2,534	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		950.00000	0,922	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		296.00000	0,297	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,732.00000	1,703	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		78.00000	0,078	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,684.00000	2,655	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		30.00000	0,030	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,668.00000	3,638	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		14.00000	0,013	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		7.00000	0,007	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,503.00000	8,532	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		15.00000	0,014	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,511.00000	6,539	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		57.00000	0,052	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,553.00000	4,577	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		156.00000	0,147	23.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,652.00000	2,672	23.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		450.00000	0,430	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		946.00000	0,955	18.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		862.00000	0,833	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		358.00000	0,358	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,599.00000	1,570	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		95.00000	0,095	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,538.00000	2,508	19.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		34.00000	0,033	19.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,520.00000	3,490	23.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		16.00000	0,015	23.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.99270	12.02330		17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		93.00000	0,085	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,270.00000	8,292	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		146.00000	0,136	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,323.00000	6,343	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		232.00000	0,219	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,409.00000	4,426	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		410.00000	0,390	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,587.00000	2,597	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		839.00000	0,806	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,016.00000	1,013	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,284.00000	1,245	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		461.00000	0,452	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,994.00000	1,955	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		171.00000	0,162	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,884.00000	2,851	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		61.00000	0,058	17.49	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	13/12/2010	Foreign Exchange Future	8.20	Call		3,856.00000	3,824	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		33.00000	0,031	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		892.00000	0,858	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		919.00000	0,915	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		91.00000	0,084	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,318.00000	8,341	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		144.00000	0,135	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,371.00000	6,392	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		229.00000	0,216	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,456.00000	4,473	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		403.00000	0,383	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,630.00000	2,640	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		822.00000	0,790	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,049.00000	1,047	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,256.00000	1,218	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		483.00000	0,475	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,953.00000	1,914	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		180.00000	0,171	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,837.00000	2,804	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		64.00000	0,061	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,806.00000	3,774	20.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		33.00000	0,031	20.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		71.00000	0,065	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		8,998.00000	9,022	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		123.00000	0,114	28.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,050.00000	7,071	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		192.00000	0,181	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,119.00000	5,138	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		325.00000	0,307	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,252.00000	3,264	23.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		627.00000	0,599	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,554.00000	1,556	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		930.00000	0,895	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		857.00000	0,852	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,433.00000	1,393	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		360.00000	0,350	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,203.00000	2,165	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		130.00000	0,122	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		3,121.00000	3,089	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		48.00000	0,046	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		73.00000	0,067	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		8,900.00000	8,924	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		126.00000	0,117	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		6,953.00000	6,974	28.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		197.00000	0,185	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,024.00000	5,042	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		334.00000	0,317	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,161.00000	3,174	23.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		651.00000	0,623	19.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,478.00000	1,480	19.55	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	13/12/2010	Foreign Exchange Future	11.85	Call		970.00000	0,935	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		797.00000	0,792	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,502.00000	1,462	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		329.00000	0,319	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,291.00000	2,254	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		118.00000	0,111	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,218.00000	3,186	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		45.00000	0,043	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		100.00000	0,092	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,077.00000	8,099	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		153.00000	0,143	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,130.00000	6,150	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		245.00000	0,231	24.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,222.00000	4,238	24.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		438.00000	0,417	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,415.00000	2,424	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		910.00000	0,876	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		887.00000	0,883	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,399.00000	1,360	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		376.00000	0,367	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,159.00000	2,121	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		136.00000	0,128	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		3,072.00000	3,040	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		49.00000	0,047	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		4,052.00000	4,020	21.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		29.00000	0,027	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		96.00000	0,088	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,173.00000	8,195	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		149.00000	0,140	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,226.00000	6,247	27.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		238.00000	0,225	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,315.00000	4,332	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		424.00000	0,403	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,501.00000	2,510	21.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		874.00000	0,840	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		951.00000	0,947	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,340.00000	1,301	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		417.00000	0,408	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		2,076.00000	2,037	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		153.00000	0,144	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,978.00000	2,945	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		55.00000	0,052	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,954.00000	3,922	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		31.00000	0,029	21.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		86.00000	0,079	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,463.00000	8,486	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		139.00000	0,130	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,516.00000	6,537	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		220.00000	0,207	25.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,597.00000	4,614	25.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		384.00000	0,365	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,761.00000	2,772	22.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		775.00000	0,743	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,152.00000	1,150	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,178.00000	1,140	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		555.00000	0,547	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,835.00000	1,795	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		212.00000	0,202	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,698.00000	2,664	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		75.00000	0,071	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,659.00000	3,627	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		36.00000	0,034	19.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		82.00000	0,075	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,609.00000	8,632	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		134.00000	0,125	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,661.00000	6,682	28.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		212.00000	0,199	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,739.00000	4,756	25.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		367.00000	0,348	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		2,894.00000	2,905	22.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		730.00000	0,700	18.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,257.00000	1,257	18.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1,104.00000	1,067	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		631.00000	0,624	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,720.00000	1,680	16.23	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		247.00000	0,237	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,561.00000	2,526	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		88.00000	0,083	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,512.00000	3,480	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		39.00000	0,037	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		103.00000	0,095	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		7,930.00000	7,952	29.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		158.00000	0,148	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		5,985.00000	6,005	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		254.00000	0,240	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,081.00000	4,097	24.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		460.00000	0,437	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,287.00000	2,294	21.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,196.00000	4,165	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		23.00000	0,022	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		102.00000	0,094	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		7,979.00000	8,001	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		156.00000	0,146	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,033.00000	6,053	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		251.00000	0,237	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,128.00000	4,144	24.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		452.00000	0,430	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,329.00000	2,337	21.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		950.00000	0,915	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		827.00000	0,822	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,467.00000	1,428	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		344.00000	0,335	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,247.00000	2,209	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		124.00000	0,116	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,170.00000	3,137	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		47.00000	0,044	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		4,148.00000	4,116	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		25.00000	0,023	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		101.00000	0,093	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,028.00000	8,050	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		154.00000	0,145	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,081.00000	6,102	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		248.00000	0,234	24.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,175.00000	4,191	24.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		445.00000	0,424	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,372.00000	2,381	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		4,100.00000	4,068	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		27.00000	0,025	21.43	0.00	0	0.00
AL13	On	04/02/2010	Index Future			254.04200	250.25900			0.00	0	22.00
AL7T	On	04/02/2010	Index Future			323.99700	319.53000			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.67300	300.97600			0.00	0	586.00
ALBI	On	06/05/2010	Index Future			306.18900	306.49700			0.00	0	0.00
ALBI	On	05/08/2010	Index Future			311.46500	296.60300			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			6.94180	6.92050		15.99	0.00	0	12,145.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	57.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		7,930.00000	7,908	57.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	46.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		3,930.00000	3,908	46.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	37.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		1,931.00000	1,909	37.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		1,072.00000	1,093	28.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		2.00000	0,001	28.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		2,071.00000	2,092	24.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		1.00000	0,000	24.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		4,071.00000	4,092	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	56.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,880.00000	7,858	56.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	52.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,880.00000	5,858	52.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	46.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,880.00000	3,858	46.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	36.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,881.00000	1,859	36.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,121.00000	1,142	28.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,000	28.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,121.00000	2,142	24.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		1.00000	0,000	24.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,121.00000	3,142	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,121.00000	4,142	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	57.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		7,980.00000	7,958	57.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	52.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		5,980.00000	5,958	52.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		3,980.00000	3,958	47.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,001	37.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		1,981.00000	1,959	37.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		2,021.00000	2,042	24.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		1.00000	0,000	24.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		3,021.00000	3,042	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		4,021.00000	4,042	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	56.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,830.00000	7,808	56.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	51.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,830.00000	5,808	51.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	46.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,830.00000	3,808	46.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	35.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,831.00000	1,809	35.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,171.00000	1,192	27.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		1.00000	0,000	27.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,171.00000	2,192	24.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		1.00000	0,000	24.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,171.00000	3,192	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,171.00000	4,192	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	56.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,780.00000	7,758	56.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	51.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,780.00000	5,758	51.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	46.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,780.00000	3,758	46.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	35.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,781.00000	1,759	35.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,221.00000	1,242	27.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		1.00000	0,000	27.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,221.00000	2,242	24.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		1.00000	0,000	24.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,221.00000	3,242	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,221.00000	4,242	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		1.00000	0,000	23.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	56.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,480.00000	7,458	56.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	51.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,480.00000	5,458	51.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	44.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,480.00000	3,458	44.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		1.00000	0,001	32.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,481.00000	1,459	32.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,521.00000	1,542	26.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		1.00000	0,000	26.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,521.00000	2,542	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		1.00000	0,000	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,521.00000	3,542	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,521.00000	4,542	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	56.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,730.00000	7,708	56.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,730.00000	5,708	51.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	45.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,730.00000	3,708	45.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,001	34.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,731.00000	1,709	34.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,271.00000	1,292	27.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		1.00000	0,000	27.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,271.00000	2,292	24.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		1.00000	0,000	24.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,271.00000	3,292	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,271.00000	4,292	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	56.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,680.00000	7,658	56.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	45.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,680.00000	3,658	45.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,001	34.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,681.00000	1,659	34.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,321.00000	1,342	27.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		1.00000	0,000	27.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,321.00000	2,342	24.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		1.00000	0,000	24.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,321.00000	4,342	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	56.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,630.00000	7,608	56.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	45.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,630.00000	3,608	45.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,001	33.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,631.00000	1,609	33.74	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		1,371.00000	1,392	27.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		1.00000	0,000	27.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,371.00000	2,392	24.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		1.00000	0,000	24.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,371.00000	4,392	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	56.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,580.00000	7,558	56.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	51.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,580.00000	5,558	51.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,580.00000	3,558	45.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,001	33.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,581.00000	1,559	33.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,421.00000	1,442	26.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		1.00000	0,000	26.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,421.00000	2,442	24.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		1.00000	0,000	24.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,421.00000	3,442	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,421.00000	4,442	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	56.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,530.00000	7,508	56.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	51.18	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,530.00000	5,508	51.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	45.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,530.00000	3,508	45.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,001	32.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,531.00000	1,509	32.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,471.00000	1,492	26.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		1.00000	0,000	26.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,471.00000	2,492	23.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		1.00000	0,000	23.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,471.00000	3,492	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,471.00000	4,492	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	55.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,430.00000	7,408	55.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	50.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,430.00000	5,408	50.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	44.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,430.00000	3,408	44.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,571.00000	2,592	23.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		1.00000	0,000	23.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,571.00000	3,592	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		973.00000	0,994	28.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		3.00000	0,002	28.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		874.00000	0,895	27.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		4.00000	0,003	27.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		776.00000	0,796	26.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		6.00000	0,004	26.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		923.00000	0,944	28.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		3.00000	0,002	28.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		1,022.00000	1,043	28.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		2.00000	0,001	28.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		727.00000	0,747	25.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		7.00000	0,005	25.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		825.00000	0,845	26.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		5.00000	0,003	26.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	51.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,630.00000	5,608	51.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	47.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,130.00000	4,108	47.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	40.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,630.00000	2,608	40.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		3.00000	0,003	28.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,133.00000	1,111	28.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,871.00000	1,892	25.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		1.00000	0,000	25.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,371.00000	3,392	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,871.00000	4,892	23.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,371.00000	6,392	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	51.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,680.00000	5,658	51.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	47.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,180.00000	4,158	47.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	41.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,680.00000	2,658	41.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		3.00000	0,002	28.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,183.00000	1,160	28.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,821.00000	1,842	25.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		1.00000	0,000	25.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,321.00000	3,342	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,821.00000	4,842	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,321.00000	6,342	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	52.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		5,930.00000	5,908	52.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	48.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,430.00000	4,408	48.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	42.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		2,930.00000	2,908	42.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		2.00000	0,001	31.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,432.00000	1,409	31.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,571.00000	1,592	26.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		1.00000	0,000	26.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		3,071.00000	3,092	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,571.00000	4,592	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		6,071.00000	6,092	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		678.00000	0,698	24.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		8.00000	0,006	24.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		33.00000	0,031	19.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		363.00000	0,339	19.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		47.00000	0,046	18.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		277.00000	0,254	18.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		69.00000	0,068	17.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		199.00000	0,176	17.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		101.00000	0,102	15.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		131.00000	0,110	15.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		160.00000	0,166	17.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		90.00000	0,074	17.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		232.00000	0,241	18.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		62.00000	0,049	18.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		398.00000	0,413	21.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		28.00000	0,021	21.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		489.00000	0,506	22.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		19.00000	0,014	22.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		583.00000	0,601	23.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		13.00000	0,009	23.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		630.00000	0,649	24.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		10.00000	0,007	24.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		535.00000	0,553	23.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		15.00000	0,011	23.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		27.00000	0,025	19.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		407.00000	0,383	19.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		39.00000	0,037	18.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		319.00000	0,295	18.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		57.00000	0,056	17.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		237.00000	0,214	17.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		84.00000	0,084	16.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		164.00000	0,142	16.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		129.00000	0,132	16.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		109.00000	0,090	16.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		195.00000	0,202	17.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		75.00000	0,060	17.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		271.00000	0,282	19.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		51.00000	0,040	19.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		354.00000	0,368	20.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		34.00000	0,026	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		443.00000	0,459	21.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		23.00000	0,017	21.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		311.00000	0,324	19.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		41.00000	0,032	19.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	57.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,130.00000	8,108	57.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	52.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,130.00000	6,108	52.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		1.00000	0,000	38.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,131.00000	2,108	38.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,871.00000	2,892	23.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		1.00000	0,000	23.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,871.00000	3,892	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	57.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,080.00000	8,058	57.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	52.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,080.00000	6,058	52.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	47.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,080.00000	4,058	47.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	38.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,081.00000	2,059	38.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,921.00000	1,942	25.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		1.00000	0,000	25.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,921.00000	2,942	23.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		1.00000	0,000	23.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,921.00000	3,942	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	57.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,180.00000	8,158	57.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	52.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,180.00000	6,158	52.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	38.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,180.00000	2,158	38.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,821.00000	2,842	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		1.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,821.00000	3,842	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	57.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,030.00000	8,008	57.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	52.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,030.00000	6,008	52.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	47.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,030.00000	4,008	47.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		1.00000	0,001	38.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,031.00000	2,009	38.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,971.00000	1,992	24.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		1.00000	0,000	24.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,971.00000	2,992	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		1.00000	0,000	23.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,971.00000	3,992	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	57.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,280.00000	8,258	57.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	53.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,280.00000	6,258	53.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	47.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,280.00000	4,258	47.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	39.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,280.00000	2,258	39.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,721.00000	1,742	25.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		1.00000	0,000	25.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,721.00000	2,742	23.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		1.00000	0,000	23.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,721.00000	3,742	23.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		1.00000	0,000	23.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.99610	6.97450		16.26	0.00	0	8,478.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	41.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,826.00000	7,804	41.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	35.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,827.00000	5,805	35.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	29.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,828.00000	3,806	29.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		14.00000	0,014	22.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,840.00000	1,818	22.89	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,186.00000	1,207	19.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		12.00000	0,011	19.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,176.00000	2,197	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		2.00000	0,001	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,175.00000	3,196	27.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	27.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,175.00000	4,196	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	41.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,926.00000	7,904	41.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,000	35.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,927.00000	5,904	35.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	30.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,928.00000	3,906	30.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		12.00000	0,012	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,938.00000	1,916	23.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,089.00000	1,110	18.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		15.00000	0,014	18.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,076.00000	2,098	25.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,075.00000	3,096	28.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	28.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,075.00000	4,096	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		7,976.00000	7,954	41.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	35.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,977.00000	5,954	35.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	30.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,978.00000	3,956	30.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		12.00000	0,011	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,988.00000	1,965	23.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,040.00000	1,061	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		16.00000	0,015	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,027.00000	2,048	25.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		3.00000	0,002	25.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,025.00000	3,046	28.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	28.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,025.00000	4,046	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,876.00000	7,854	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	35.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,877.00000	5,855	35.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	30.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,878.00000	3,856	30.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		13.00000	0,013	23.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,889.00000	1,867	23.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,137.00000	1,158	18.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		13.00000	0,012	18.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,126.00000	2,147	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		2.00000	0,001	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,125.00000	3,146	27.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,125.00000	4,146	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,776.00000	7,754	41.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	35.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,777.00000	5,755	35.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	29.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,778.00000	3,756	29.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		15.00000	0,015	22.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,791.00000	1,769	22.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,235.00000	1,256	19.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		11.00000	0,010	19.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,226.00000	2,247	26.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		2.00000	0,001	26.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,225.00000	3,246	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	26.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,225.00000	4,246	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,476.00000	7,454	40.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	34.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,477.00000	5,455	34.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		3.00000	0,002	28.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,479.00000	3,456	28.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		23.00000	0,022	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,499.00000	1,476	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,530.00000	1,552	21.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,525.00000	2,546	27.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	27.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,525.00000	3,546	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		1.00000	0,000	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,525.00000	4,546	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,676.00000	7,654	40.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	34.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,677.00000	5,655	34.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,002	29.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,678.00000	3,656	29.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		17.00000	0,017	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,693.00000	1,671	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,333.00000	1,354	20.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		9.00000	0,008	20.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,325.00000	2,347	26.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,325.00000	3,346	26.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	26.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,325.00000	4,346	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	41.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,726.00000	7,704	41.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	35.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,727.00000	5,705	35.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,002	29.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,728.00000	3,706	29.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		16.00000	0,016	22.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,742.00000	1,720	22.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,284.00000	1,305	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		10.00000	0,009	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,275.00000	2,297	26.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,275.00000	3,296	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,275.00000	4,296	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,626.00000	7,604	40.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	34.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,627.00000	5,605	34.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,002	29.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,628.00000	3,606	29.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		18.00000	0,018	22.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,644.00000	1,622	22.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,382.00000	1,403	20.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		8.00000	0,007	20.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,375.00000	2,397	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	26.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,375.00000	3,396	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,375.00000	4,396	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,576.00000	7,554	40.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	34.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,577.00000	5,555	34.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	28.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,578.00000	3,556	28.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		20.00000	0,019	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,596.00000	1,573	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,432.00000	1,453	21.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		8.00000	0,007	21.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,425.00000	2,447	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,425.00000	3,446	25.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,425.00000	4,446	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,526.00000	7,504	40.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	34.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,527.00000	5,505	34.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		3.00000	0,002	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,529.00000	3,506	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		21.00000	0,021	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,547.00000	1,525	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,481.00000	1,502	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		7.00000	0,006	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,475.00000	2,496	27.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	27.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,475.00000	3,496	24.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	24.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,475.00000	4,496	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,426.00000	7,404	40.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,427.00000	5,405	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		3.00000	0,003	28.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,429.00000	3,407	28.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		25.00000	0,024	21.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,451.00000	1,428	21.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,580.00000	1,601	22.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		6.00000	0,005	22.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,575.00000	2,596	27.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,575.00000	3,596	24.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		1.00000	0,000	24.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,575.00000	4,596	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		899.00000	0,920	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		25.00000	0,024	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		992.00000	1,013	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		18.00000	0,017	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		945.00000	0,966	17.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		21.00000	0,020	17.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		269.00000	0,275	16.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		245.00000	0,229	16.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		324.00000	0,332	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		200.00000	0,186	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		384.00000	0,395	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		160.00000	0,149	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		522.00000	0,537	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		98.00000	0,091	16.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		599.00000	0,615	17.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		75.00000	0,069	17.14	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	6.35	Call		680.00000	0,698	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		56.00000	0,052	17.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		766.00000	0,785	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		42.00000	0,039	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		854.00000	0,874	17.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		30.00000	0,028	17.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		809.00000	0,829	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		35.00000	0,033	17.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		206.00000	0,210	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		332.00000	0,314	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		244.00000	0,249	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		270.00000	0,253	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		296.00000	0,303	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		222.00000	0,207	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		353.00000	0,363	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		179.00000	0,167	16.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		417.00000	0,428	16.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		143.00000	0,132	16.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		486.00000	0,499	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		112.00000	0,103	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		560.00000	0,576	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		86.00000	0,080	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		639.00000	0,656	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		65.00000	0,060	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		723.00000	0,741	17.38	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		49.00000	0,045	17.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		451.00000	0,463	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		127.00000	0,117	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,126.00000	8,104	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	36.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,126.00000	6,104	36.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	30.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,128.00000	4,106	30.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		10.00000	0,009	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,136.00000	2,113	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,877.00000	1,899	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,875.00000	2,896	28.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	28.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,875.00000	3,896	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		1.00000	0,000	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,076.00000	8,054	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,076.00000	6,054	36.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		2.00000	0,002	30.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,078.00000	4,056	30.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		10.00000	0,010	23.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,086.00000	2,064	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		225.00000	0,229	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		301.00000	0,283	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,927.00000	1,949	24.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,925.00000	2,946	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,925.00000	3,946	21.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	21.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,026.00000	8,004	41.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,026.00000	6,004	35.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		2.00000	0,002	30.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,028.00000	4,006	30.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		11.00000	0,011	23.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,037.00000	2,015	23.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,977.00000	1,998	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		3.00000	0,002	25.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,975.00000	2,996	28.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	28.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,975.00000	3,996	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		1.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,176.00000	8,154	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.32	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	15/03/2010	Foreign Exchange Future	13.15	Put		6,176.00000	6,154	36.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	30.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,178.00000	4,156	30.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		9.00000	0,009	24.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,185.00000	2,163	24.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		190.00000	0,193	16.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		366.00000	0,347	16.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,828.00000	1,849	24.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		4.00000	0,003	24.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,825.00000	2,846	28.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	28.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,825.00000	3,846	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		1.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,276.00000	8,254	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,276.00000	6,254	36.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	31.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,277.00000	4,255	31.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		8.00000	0,008	24.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,284.00000	2,262	24.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		160.00000	0,162	17.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		436.00000	0,416	17.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,728.00000	1,750	23.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,725.00000	2,746	28.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	28.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,725.00000	3,746	22.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	22.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			7.04120	7.02160		16.55	0.00	0	500.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,579.00000	7,560	32.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	29.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,580.00000	5,561	29.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		10.00000	0,009	25.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,588.00000	3,568	25.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		72.00000	0,072	22.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,650.00000	1,631	22.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		574.00000	0,586	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		152.00000	0,145	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,437.00000	1,456	17.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		15.00000	0,015	17.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,425.00000	2,445	24.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		3.00000	0,004	24.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,422.00000	3,441	28.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,422.00000	4,441	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,529.00000	7,510	32.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	0,002	29.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,530.00000	5,511	29.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		10.00000	0,010	25.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,538.00000	3,519	25.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		75.00000	0,075	22.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,603.00000	1,584	22.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		607.00000	0,620	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		135.00000	0,129	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,486.00000	1,505	18.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		14.00000	0,014	18.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,475.00000	2,494	24.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		3.00000	0,003	24.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,472.00000	3,491	28.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,472.00000	4,491	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	32.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,479.00000	7,460	32.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	0,002	29.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,481.00000	5,461	29.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		11.00000	0,011	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,489.00000	3,470	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		78.00000	0,078	21.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,556.00000	1,537	21.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		641.00000	0,655	15.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		119.00000	0,114	15.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,535.00000	1,554	18.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		13.00000	0,013	18.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,525.00000	2,544	25.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		3.00000	0,003	25.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,522.00000	3,541	28.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,522.00000	4,541	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		513.00000	0,523	15.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		191.00000	0,182	15.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	32.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,829.00000	7,810	32.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	29.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,830.00000	5,811	29.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		7.00000	0,007	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,835.00000	3,816	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		59.00000	0,059	23.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,887.00000	1,868	23.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		430.00000	0,438	16.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		258.00000	0,247	16.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,193.00000	1,212	16.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		21.00000	0,021	16.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,177.00000	2,197	23.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		5.00000	0,006	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	14/06/2010	Foreign Exchange Future	3.85	Call		3,172.00000	3,192	28.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	28.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,172.00000	4,191	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	32.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,729.00000	7,710	32.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,002	29.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,730.00000	5,711	29.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		8.00000	0,008	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,736.00000	3,717	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		64.00000	0,064	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,792.00000	1,773	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		484.00000	0,494	15.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		212.00000	0,203	15.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,290.00000	1,309	16.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		18.00000	0,018	16.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,276.00000	2,296	23.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		4.00000	0,005	23.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,272.00000	3,292	28.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	28.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,272.00000	4,291	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	32.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,879.00000	7,860	32.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,880.00000	5,861	29.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		7.00000	0,007	25.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,885.00000	3,866	25.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		57.00000	0,057	23.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,935.00000	1,916	23.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		405.00000	0,412	16.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		283.00000	0,271	16.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,144.00000	1,163	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		22.00000	0,022	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,128.00000	2,147	22.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		6.00000	0,006	22.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,122.00000	3,142	28.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,001	28.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,122.00000	4,141	29.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		1.00000	0,001	32.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,779.00000	7,760	32.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		2.00000	0,002	29.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,780.00000	5,761	29.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		8.00000	0,008	25.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,786.00000	3,767	25.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		61.00000	0,061	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,839.00000	1,820	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		456.00000	0,465	16.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		234.00000	0,224	16.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,242.00000	1,260	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		20.00000	0,019	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,227.00000	2,246	23.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	23.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,222.00000	3,242	28.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	28.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,222.00000	4,241	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	0,001	32.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,629.00000	7,610	32.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	0,002	29.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,630.00000	5,611	29.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		9.00000	0,009	25.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,637.00000	3,618	25.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		69.00000	0,069	22.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,697.00000	1,678	22.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		543.00000	0,554	15.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		171.00000	0,163	15.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,388.00000	1,407	17.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		16.00000	0,016	17.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,376.00000	2,395	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		4.00000	0,004	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,372.00000	3,392	28.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	28.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,372.00000	4,391	29.82	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	2.65	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	33.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,129.00000	8,110	33.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,130.00000	6,111	30.24	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		4,134.00000	4,115	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		46.00000	0,046	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,174.00000	2,155	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		301.00000	0,305	16.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		429.00000	0,414	16.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		913.00000	0,930	14.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		41.00000	0,039	14.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,880.00000	1,900	21.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		8.00000	0,009	21.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,873.00000	2,893	27.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,002	27.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,872.00000	3,891	29.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	29.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	33.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,079.00000	8,060	33.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,080.00000	6,061	30.17	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		4,084.00000	4,065	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		49.00000	0,048	23.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,127.00000	2,107	23.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		319.00000	0,323	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		397.00000	0,382	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		956.00000	0,974	14.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		34.00000	0,033	14.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,930.00000	1,949	21.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		8.00000	0,008	21.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,923.00000	2,943	27.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,002	27.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,922.00000	3,941	29.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	29.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		1.00000	0,001	32.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		7,979.00000	7,960	32.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		2.00000	0,002	29.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		5,980.00000	5,961	29.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		6.00000	0,006	26.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		3,984.00000	3,965	26.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		53.00000	0,053	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,031.00000	2,012	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		359.00000	0,365	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		337.00000	0,324	16.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		1,048.00000	1,066	15.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		26.00000	0,025	15.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		2,029.00000	2,048	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		7.00000	0,007	22.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		3,023.00000	3,042	27.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,001	27.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		4,022.00000	4,041	29.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		1.00000	0,001	32.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		7,929.00000	7,910	32.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		2.00000	0,002	29.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		5,930.00000	5,911	29.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		7.00000	0,007	26.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		3,935.00000	3,916	26.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		55.00000	0,055	23.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		1,983.00000	1,964	23.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		381.00000	0,388	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		309.00000	0,297	16.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		1,096.00000	1,115	15.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		24.00000	0,024	15.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		2,078.00000	2,097	22.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		6.00000	0,006	22.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		3,073.00000	3,092	27.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,001	27.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		4,072.00000	4,091	29.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		1.00000	0,001	33.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,179.00000	8,160	33.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	0,002	30.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,180.00000	6,161	30.31	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		4,183.00000	4,164	26.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		43.00000	0,043	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,221.00000	2,202	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		284.00000	0,288	17.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		462.00000	0,447	17.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		871.00000	0,888	14.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		49.00000	0,047	14.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,831.00000	1,850	20.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		9.00000	0,009	20.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,823.00000	2,843	26.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,002	26.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,822.00000	3,841	29.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	29.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	33.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,029.00000	8,010	33.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,002	30.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,030.00000	6,011	30.09	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		4,034.00000	4,015	26.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		51.00000	0,051	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,079.00000	2,060	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		337.00000	0,342	16.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		365.00000	0,351	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		1,000.00000	1,018	14.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		28.00000	0,027	14.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,979.00000	1,999	21.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		7.00000	0,008	21.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,973.00000	2,992	27.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	27.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,972.00000	3,991	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	0,001	33.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,229.00000	8,210	33.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		2.00000	0,002	30.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,230.00000	6,211	30.39	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		4,233.00000	4,214	26.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		41.00000	0,041	24.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,269.00000	2,250	24.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		269.00000	0,272	17.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		497.00000	0,481	17.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		829.00000	0,846	15.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		57.00000	0,055	15.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,781.00000	1,801	20.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		9.00000	0,010	20.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,774.00000	2,793	26.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Call		3,772.00000	3,791	29.41	0.00	0	0.00
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.41	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.75700	130.76300			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.15600	133.16200			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			302.36500	302.67900		5.37	453,547,500.00	150	1,295.00
GOVI	On 04/02/2010	GOVI	304.00	Call		0.00000	2,161	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		0.00000	3,796	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			307.91200	308.23200		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		0.00000	4,725	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		0.00000	6,613	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			313.65000	313.97600		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		0.00000	5,956	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		0.00000	7,906	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			363.66800	364.10300			0.00	0	425.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	15/12/2009	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JROD	On	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			291.36600	291.62300			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.71000	296.97300			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.55600	7.55100			0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		77.00000	0,085		0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.44400	8.42400		5.25	0.00	0	6,576.00
R157	On	04/02/2010	Bond Future	7.75	Call		199.00000	0,174	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,628.00000	3,703	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.51400	8.49300		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,762.00000	1,696	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,729.00000	1,763	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.55500	8.53200		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,671.00000	2,598	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,679.00000	1,712	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.09600	9.06600		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		260.00000	0,216	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,287.00000	8,522	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.14400	9.11300		11.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Call		3,109.00000	2,945	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,158.00000	4,279	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.17900	9.14700		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,994.00000	4,808	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,061.00000	4,166	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.49600	8.47600		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		54.00000	0,045	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		3,998.00000	4,068	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.56200	8.54000		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,332.00000	1,279	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,483.00000	1,513	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.60000	8.57700		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,607.00000	2,544	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,102.00000	1,122	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.01900	8.99900		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		175.00000	0,152	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,512.00000	4,595	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.08700	9.06600		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,866.00000	1,796	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,206.00000	2,244	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.13500	9.11300		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,966.00000	2,890	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,284.00000	2,318	7.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future			9.01900	8.99900		8.75	52,983,673.56	558	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		188.00000	0,163	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		4,960.00000	5,051	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,532.00000	1,443	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,526.00000	1,553	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		478.00000	0,431	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,422.00000	3,491	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.08200	9.06100		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		2,056.00000	1,979	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,402.00000	2,443	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.12700	9.10500		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,241.00000	3,157	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,444.00000	2,481	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.56900	8.54900		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		32.00000	0,027	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,474.00000	3,533	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.65700	8.63500		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,333.00000	1,286	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		985.00000	1,005	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.71400	8.69100		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,906.00000	1,859	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,031.00000	1,049	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.19900	9.16900		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		132.00000	0,109	9.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R207	On	04/02/2010	Bond Future	8.25	Put		5,780.00000	5,934	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.26400	9.23300		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,393.00000	2,280	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,295.00000	2,361	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.31400	9.28100		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,643.00000	3,518	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,411.00000	2,473	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.19500	9.16500		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		312.00000	0,267	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,509.00000	4,647	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.25300	9.22100		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,508.00000	2,386	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,334.00000	2,404	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.29500	9.26300		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,792.00000	3,664	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,405.00000	2,466	10.70	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.83100	8.80100		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		22.00000	0,017	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,724.00000	11,958	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,756.00000	8,517	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		115.00000	0,115	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.86200	8.83100		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,859.00000	1,743	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,563.00000	4,692	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010	Bond Future			8.88100	8.84900		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,480.00000	3,335	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,269.00000	4,376	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.60300	298.90900			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.08000	304.39200			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>571,809,561.76</b>	<b>8,428</b>	<b>317,917.00</b>

**i-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.50500	7.50000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.37000	8.35000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.05000	9.02000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.43000	8.40500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.95000	8.93000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.96000	8.94500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.48500	8.46500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.13500	9.11000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.13500	9.11000			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 31/03/2036 Spot Bond			8.80500	8.76500			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>571,809,561.76</b>	<b>8,428</b>	<b>317,917.00</b>