



# Daily MTM Report

Daily summary for: 27/11/2009

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			7.48910	7.52490		18.70	184,344,196.50	24,615	300,719.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,825.00000	8,861	57.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	54.02	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,825.00000	6,861	54.02	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,375.00000	8,411	57.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,625.00000	3,589	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,575.00000	8,611	57.43	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	53.28	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,575.00000	6,611	53.28	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		443.00000	0,410	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		18.00000	0,021	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,425.00000	1,389	26.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,425.00000	2,389	25.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,425.00000	3,389	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,325.00000	8,361	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	52.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,325.00000	6,361	52.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,675.00000	3,639	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,475.00000	8,511	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,525.00000	3,489	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,775.00000	8,811	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	53.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,775.00000	6,811	53.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		8,975.00000	9,011	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	54.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		6,975.00000	7,011	54.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		136.00000	0,115	18.70	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		111.00000	0,126	18.70	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		1,025.00000	0,990	25.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		0.00000	0,001	25.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		2,025.00000	1,989	28.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		3,025.00000	2,989	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,925.00000	8,961	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,875.00000	8,911	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	54.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,875.00000	6,911	54.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,675.00000	8,711	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	53.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,675.00000	6,711	53.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,325.00000	1,289	26.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,325.00000	2,289	26.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,325.00000	3,289	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,725.00000	8,761	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	53.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,725.00000	6,761	53.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,625.00000	8,661	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	53.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,625.00000	6,661	53.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		398.00000	0,366	20.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		23.00000	0,027	20.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,375.00000	1,339	26.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,375.00000	2,339	25.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,375.00000	3,339	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,525.00000	8,561	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	46.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,525.00000	4,561	46.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,425.00000	8,461	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	52.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,425.00000	6,461	52.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	54.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,925.00000	6,961	54.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	44.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,925.00000	3,961	44.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,575.00000	1,539	27.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,575.00000	2,539	24.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,575.00000	3,539	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	54.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,025.00000	7,061	54.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		489.00000	0,455	21.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		14.00000	0,016	21.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,475.00000	1,439	26.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,475.00000	3,439	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	55.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,375.00000	7,411	55.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,125.00000	1,089	25.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,000	25.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,125.00000	2,089	27.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	27.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,125.00000	3,089	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	55.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,225.00000	7,261	55.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,275.00000	1,239	26.12	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	26.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,275.00000	2,239	26.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	26.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,275.00000	3,239	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	55.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,275.00000	7,311	55.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,225.00000	2,189	27.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	27.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,225.00000	3,189	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	55.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,325.00000	7,361	55.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,175.00000	1,139	25.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,175.00000	2,139	27.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,175.00000	3,139	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	55.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,425.00000	7,461	55.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		166.00000	0,143	19.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		91.00000	0,104	19.02	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,075.00000	1,039	25.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		0.00000	0,000	25.41	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		2,075.00000	2,039	28.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,075.00000	3,039	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	56.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,575.00000	7,611	56.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		926.00000	0,890	24.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		1.00000	0,001	24.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,925.00000	1,889	28.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,925.00000	2,889	21.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		876.00000	0,841	24.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		1.00000	0,002	24.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,875.00000	1,839	28.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,875.00000	2,839	21.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	57.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,875.00000	7,911	57.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,625.00000	1,589	27.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,625.00000	2,589	23.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	56.99	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	15.35	Put		7,825.00000	7,861	56.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,675.00000	1,639	27.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	27.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,675.00000	2,639	23.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	56.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,725.00000	7,761	56.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		777.00000	0,742	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		2.00000	0,003	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,775.00000	1,739	27.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	27.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,775.00000	2,739	22.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	56.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,625.00000	7,661	56.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	54.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,075.00000	7,111	54.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,725.00000	1,689	27.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	27.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		535.00000	0,501	21.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		10.00000	0,012	21.96	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,525.00000	1,489	27.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,525.00000	2,489	24.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.72	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		234.00000	0,207	19.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		59.00000	0,068	19.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	56.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,775.00000	7,811	56.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		44.00000	0,035	20.99	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		319.00000	0,346	20.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,225.00000	1,189	25.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	25.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,725.00000	2,689	23.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,225.00000	4,189	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,025.00000	8,061	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		976.00000	0,940	24.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,001	24.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,475.00000	2,439	25.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,975.00000	3,939	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		728.00000	0,693	23.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		3.00000	0,004	23.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	38.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,725.00000	2,761	38.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		583.00000	0,548	22.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		8.00000	0,009	22.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		679.00000	0,644	22.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		4.00000	0,005	22.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		631.00000	0,596	22.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		6.00000	0,007	22.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		272.00000	0,244	20.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		47.00000	0,055	20.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,325.00000	3,361	41.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		114.00000	0,095	19.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		139.00000	0,156	19.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		355.00000	0,323	20.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		30.00000	0,034	20.66	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,525.00000	5,561	50.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	48.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,125.00000	5,161	48.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		313.00000	0,282	20.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		38.00000	0,043	20.33	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		199.00000	0,174	19.35	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		74.00000	0,085	19.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	51.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,825.00000	5,861	51.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		53.00000	0,043	20.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		278.00000	0,304	20.61	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	51.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,925.00000	5,961	51.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		36.00000	0,028	21.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		361.00000	0,389	21.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,525.00000	6,561	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3.00000	0,002	25.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		928.00000	0,963	25.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		11.00000	0,008	23.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		636.00000	0,669	23.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	52.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,475.00000	6,511	52.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	51.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,125.00000	6,161	51.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	48.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,925.00000	4,961	48.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	52.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,275.00000	6,311	52.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	52.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,375.00000	6,411	52.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	52.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,225.00000	6,261	52.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	48.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,025.00000	5,061	48.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	46.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,425.00000	4,461	46.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	44.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,825.00000	3,861	44.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	40.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,225.00000	3,261	40.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	37.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,625.00000	2,661	37.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,025.00000	2,061	34.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		1.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,426.00000	1,461	29.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		5.00000	0,004	25.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		830.00000	0,865	25.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		19.00000	0,015	22.52	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		494.00000	0,526	22.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		95.00000	0,079	19.46	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		170.00000	0,190	19.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	46.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,325.00000	4,361	46.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	43.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,725.00000	3,761	43.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	40.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,125.00000	3,161	40.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,525.00000	2,561	36.99	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	9.45	Call		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,925.00000	1,961	33.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	29.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,326.00000	1,362	29.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		7.00000	0,005	24.44	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		732.00000	0,766	24.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		78.00000	0,064	19.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		203.00000	0,225	19.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		6.00000	0,004	24.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		781.00000	0,815	24.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		65.00000	0,053	20.23	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		240.00000	0,264	20.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	50.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,725.00000	5,761	50.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	47.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,625.00000	4,661	47.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	45.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,025.00000	4,061	45.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	41.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,425.00000	3,461	41.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	38.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,825.00000	2,861	38.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	35.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,225.00000	2,261	35.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.33	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	9.15	Put		1,625.00000	1,661	31.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2.00000	0,002	26.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,027.00000	1,063	26.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		24.00000	0,019	22.14	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		449.00000	0,480	22.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		29.00000	0,023	21.76	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		404.00000	0,434	21.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	49.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,325.00000	5,361	49.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	47.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,725.00000	4,761	47.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	45.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,125.00000	4,161	45.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,525.00000	3,561	42.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	39.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,925.00000	2,961	39.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	35.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,325.00000	2,361	35.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,725.00000	1,761	32.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2.00000	0,001	27.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,127.00000	1,162	27.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		16.00000	0,012	22.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		541.00000	0,573	22.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		13.00000	0,010	23.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		588.00000	0,621	23.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		9.00000	0,007	24.06	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		684.00000	0,718	24.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	51.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,025.00000	6,061	51.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	49.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,425.00000	5,461	49.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	47.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,825.00000	4,861	47.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	45.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,225.00000	4,261	45.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,625.00000	3,661	42.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	36.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,425.00000	2,461	36.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	32.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,825.00000	1,861	32.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	28.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,226.00000	1,262	28.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	51.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,875.00000	5,911	51.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	47.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,675.00000	4,711	47.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	42.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,475.00000	3,511	42.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,275.00000	2,311	35.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	31.71	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,675.00000	1,711	31.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2.00000	0,001	27.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,077.00000	1,112	27.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	51.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		5,975.00000	6,011	51.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	49.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,375.00000	5,411	49.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	45.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,175.00000	4,211	45.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	39.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		2,975.00000	3,011	39.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,775.00000	1,811	32.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	27.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,176.00000	1,212	27.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	52.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,175.00000	6,211	52.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	48.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		4,975.00000	5,011	48.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,775.00000	3,811	43.77	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	37.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,575.00000	2,611	37.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	34.01	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1,975.00000	2,011	34.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,001	29.41	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,376.00000	1,412	29.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	51.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,075.00000	6,111	51.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,275.00000	4,311	45.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	39.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,075.00000	3,111	39.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	33.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,875.00000	1,911	33.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	28.65	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,276.00000	1,312	28.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	48.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,075.00000	5,111	48.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	44.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,875.00000	3,911	44.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	37.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,675.00000	2,711	37.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,075.00000	2,111	34.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,475.00000	1,511	30.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		4.00000	0,003	25.59	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		879.00000	0,914	25.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	50.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,775.00000	5,811	50.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	46.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,575.00000	4,611	46.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	41.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,375.00000	3,411	41.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,175.00000	2,211	35.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,575.00000	1,611	30.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3.00000	0,002	26.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		978.00000	1,013	26.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	50.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,575.00000	5,611	50.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	48.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,175.00000	5,211	48.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	47.51	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,775.00000	4,811	47.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	46.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,375.00000	4,411	46.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,575.00000	3,611	42.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,175.00000	3,211	40.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	38.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,775.00000	2,811	38.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	36.18	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,375.00000	2,411	36.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	50.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,675.00000	5,711	50.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	49.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,275.00000	5,311	49.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,875.00000	4,911	47.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	46.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,475.00000	4,511	46.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	45.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,075.00000	4,111	45.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	43.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,675.00000	3,711	43.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	41.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,275.00000	3,311	41.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	38.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,875.00000	2,911	38.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	36.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,475.00000	2,511	36.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	49.83	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		5,475.00000	5,511	49.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	39.70	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,025.00000	3,061	39.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	44.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		3,975.00000	4,011	44.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	57.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,925.00000	7,961	57.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,075.00000	4,039	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		7,975.00000	8,011	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		4,025.00000	3,989	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,975.00000	1,939	28.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,975.00000	2,939	21.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,175.00000	8,211	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		827.00000	0,791	23.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		2.00000	0,002	23.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,825.00000	1,789	28.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,825.00000	2,789	22.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	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	14/12/2009	Foreign Exchange Future	3.70	Call		3,825.00000	3,789	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,075.00000	8,111	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,925.00000	3,889	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,125.00000	8,161	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	34.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,125.00000	2,161	34.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,875.00000	3,839	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,225.00000	8,261	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,775.00000	3,739	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,275.00000	8,311	57.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,725.00000	3,689	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,175.00000	4,139	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,125.00000	4,089	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.62540	7.65820		19.42	11,521,979.40	1,511	32,273.00

Contract Details				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	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,842.00000	8,875	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,842.00000	6,875	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,592.00000	8,625	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,592.00000	6,625	34.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		157.00000	0,149	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		749.00000	0,774	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		555.00000	0,531	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		147.00000	0,156	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,419.00000	1,386	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		11.00000	0,011	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,409.00000	2,377	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,002	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,408.00000	3,375	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,342.00000	8,375	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		737.00000	0,710	18.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		79.00000	0,085	18.81	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,664.00000	1,632	21.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		6.00000	0,007	21.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,659.00000	2,626	27.78	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	5.00	Put		1.00000	0,001	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,658.00000	3,625	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,392.00000	8,425	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,392.00000	6,425	34.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,608.00000	3,575	31.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,492.00000	8,525	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,002	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,494.00000	4,527	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		624.00000	0,599	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		116.00000	0,124	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,517.00000	1,484	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		9.00000	0,009	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,508.00000	3,475	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,792.00000	8,825	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,792.00000	6,825	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,992.00000	9,025	37.29	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	14.65	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,992.00000	7,025	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		99.00000	0,094	24.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,091.00000	1,119	24.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,011.00000	1,978	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,003	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,009.00000	2,976	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	30.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,942.00000	8,975	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,942.00000	6,975	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,892.00000	8,925	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,892.00000	6,925	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,692.00000	8,725	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,692.00000	6,725	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,742.00000	8,775	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,742.00000	6,775	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.29	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	16.30	Put		8,642.00000	8,675	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,642.00000	6,675	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,370.00000	1,338	20.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		12.00000	0,013	20.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,360.00000	2,327	25.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		2.00000	0,002	25.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,358.00000	3,325	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,542.00000	8,575	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,542.00000	6,575	34.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,442.00000	8,475	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,442.00000	6,475	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,943.00000	4,976	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,558.00000	3,525	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		167.00000	0,158	22.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		709.00000	0,733	22.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		589.00000	0,564	19.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		131.00000	0,139	19.01	0.00	0	5,110.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,468.00000	1,435	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		10.00000	0,010	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,459.00000	2,426	26.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	26.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,458.00000	3,425	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		139.00000	0,132	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		831.00000	0,857	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		491.00000	0,468	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		183.00000	0,193	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,322.00000	1,289	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		14.00000	0,014	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,310.00000	2,277	25.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		2.00000	0,002	25.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,308.00000	3,276	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,001	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,082.00000	1,049	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		24.00000	0,024	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,061.00000	2,028	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,003	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,058.00000	3,026	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		432.00000	0,410	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		224.00000	0,235	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,225.00000	1,192	19.21	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	15/03/2010	Foreign Exchange Future	6.45	Put		17.00000	0,017	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,210.00000	2,177	24.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	24.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,208.00000	3,176	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,001	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		131.00000	0,125	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		873.00000	0,900	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		461.00000	0,439	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		203.00000	0,214	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,260.00000	2,227	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		3,258.00000	3,226	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,001	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,177.00000	1,144	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		19.00000	0,019	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,160.00000	2,127	24.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	24.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,158.00000	3,126	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,001	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,393.00000	5,426	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,129.00000	1,097	18.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		21.00000	0,022	18.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,110.00000	2,078	24.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,003	24.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,108.00000	3,076	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,002	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,544.00000	4,577	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		94.00000	0,089	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,136.00000	1,164	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		309.00000	0,294	19.86	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		351.00000	0,369	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		989.00000	0,959	18.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		31.00000	0,034	18.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,961.00000	1,928	23.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	0,003	23.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,959.00000	2,926	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		290.00000	0,276	20.08	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		382.00000	0,401	20.08	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		945.00000	0,915	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		37.00000	0,040	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,912.00000	1,879	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		4.00000	0,004	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,909.00000	2,876	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		65.00000	0,062	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,457.00000	1,487	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		698.00000	0,672	18.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		90.00000	0,097	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,615.00000	1,582	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		7.00000	0,007	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,609.00000	2,576	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		256.00000	0,244	20.51	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		448.00000	0,469	20.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		859.00000	0,830	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		51.00000	0,055	18.66	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,812.00000	1,780	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	0,005	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,809.00000	2,776	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	28.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		76.00000	0,072	25.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,318.00000	1,347	25.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		817.00000	0,789	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		59.00000	0,064	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,763.00000	1,730	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	0,005	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		777.00000	0,749	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		69.00000	0,074	18.76	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,714.00000	1,681	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	0,006	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,709.00000	2,676	28.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	28.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,443.00000	5,476	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	0,002	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,445.00000	4,477	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		661.00000	0,635	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		103.00000	0,110	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,566.00000	1,533	21.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		8.00000	0,008	21.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,559.00000	2,526	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	27.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		3.00000	0,003	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,345.00000	4,378	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		522.00000	0,499	19.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		164.00000	0,174	19.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	36.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,742.00000	7,775	36.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,273.00000	1,241	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		15.00000	0,016	19.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,759.00000	2,726	28.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	28.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,258.00000	4,225	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,992.00000	8,025	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	32.72	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	12.65	Put		4,993.00000	5,026	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,034.00000	1,004	18.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		26.00000	0,029	18.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,509.00000	2,476	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,008.00000	3,975	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		404.00000	0,384	19.32	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		246.00000	0,259	19.32	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		59.00000	0,056	26.18	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,551.00000	1,581	26.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,002	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,594.00000	4,627	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		378.00000	0,358	19.37	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		270.00000	0,283	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		353.00000	0,334	19.42	0.00	0	147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		295.00000	0,309	19.42	0.00	0	120.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		41.00000	0,039	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,933.00000	1,964	27.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		45.00000	0,043	27.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,837.00000	1,868	27.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		329.00000	0,313	19.64	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		321.00000	0,338	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		241.00000	0,229	20.73	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		483.00000	0,504	20.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		2.00000	0,001	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,794.00000	4,826	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		200.00000	0,190	21.38	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		592.00000	0,615	21.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,043.00000	5,076	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		148.00000	0,140	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		790.00000	0,815	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	0,002	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,694.00000	4,727	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		38.00000	0,036	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,030.00000	2,061	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		226.00000	0,215	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		518.00000	0,540	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	0,002	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,744.00000	4,777	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		213.00000	0,202	21.16	8,080.00	40	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		555.00000	0,577	21.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		177.00000	0,168	21.82	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		669.00000	0,693	21.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	0,001	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,844.00000	4,876	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		23.00000	0,021	29.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,465.00000	2,496	29.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		26.00000	0,024	28.97	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,368.00000	2,399	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		29.00000	0,027	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,271.00000	2,302	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		188.00000	0,179	21.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		630.00000	0,654	21.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,243.00000	5,276	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		20.00000	0,019	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,562.00000	2,594	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		117.00000	0,111	23.34	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		959.00000	0,986	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,193.00000	5,226	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		124.00000	0,118	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		916.00000	0,943	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,293.00000	5,326	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		111.00000	0,105	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,003.00000	1,030	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,343.00000	5,376	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		16.00000	0,015	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,758.00000	2,790	29.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		18.00000	0,017	29.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,660.00000	2,692	29.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		105.00000	0,099	23.78	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,047.00000	1,074	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,493.00000	5,526	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		89.00000	0,084	24.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,181.00000	1,209	24.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	33.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,992.00000	6,025	33.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		69.00000	0,065	25.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,411.00000	1,440	25.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,593.00000	5,626	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		14.00000	0,013	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,906.00000	2,938	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		80.00000	0,076	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,272.00000	1,301	24.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,942.00000	5,975	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,692.00000	5,725	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		13.00000	0,012	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,005.00000	3,037	30.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		72.00000	0,069	25.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,364.00000	1,394	25.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	32.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,543.00000	5,576	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		15.00000	0,014	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,857.00000	2,889	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		84.00000	0,080	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,226.00000	1,255	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,842.00000	5,875	33.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		51.00000	0,049	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,693.00000	1,724	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		47.00000	0,045	27.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,789.00000	1,820	27.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,142.00000	6,175	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		40.00000	0,038	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,982.00000	2,013	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,342.00000	6,375	33.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		3.00000	0,003	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,245.00000	4,278	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		32.00000	0,030	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,174.00000	2,205	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,492.00000	6,525	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	0,003	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,395.00000	4,428	32.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		3.00000	0,003	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,295.00000	4,328	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,242.00000	6,275	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		4.00000	0,004	32.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,146.00000	4,179	32.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		4.00000	0,004	32.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,046.00000	4,079	32.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		36.00000	0,034	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,078.00000	2,109	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,292.00000	6,325	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		4.00000	0,003	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,196.00000	4,228	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		4.00000	0,004	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,096.00000	4,129	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		5.00000	0,004	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,997.00000	4,029	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		5.00000	0,005	32.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,897.00000	3,930	32.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,643.00000	5,675	32.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		13.00000	0,012	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,955.00000	2,987	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		62.00000	0,059	25.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,504.00000	1,534	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,742.00000	5,775	33.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		10.00000	0,009	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,252.00000	3,284	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		11.00000	0,010	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,153.00000	3,185	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		12.00000	0,011	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,054.00000	3,086	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		56.00000	0,054	26.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,598.00000	1,629	26.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,792.00000	5,825	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		11.00000	0,011	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,103.00000	3,136	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		54.00000	0,051	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,646.00000	1,676	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,892.00000	5,925	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		6.00000	0,005	31.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,798.00000	3,830	31.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		6.00000	0,006	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,698.00000	3,731	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		7.00000	0,006	31.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,599.00000	3,631	31.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		8.00000	0,007	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,500.00000	3,532	31.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		8.00000	0,008	31.14	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,400.00000	3,433	31.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		9.00000	0,009	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,301.00000	3,334	30.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		10.00000	0,010	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,202.00000	3,235	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		49.00000	0,047	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,741.00000	1,772	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,042.00000	6,075	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		5.00000	0,005	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,947.00000	3,980	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		6.00000	0,005	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,848.00000	3,880	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		6.00000	0,006	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,748.00000	3,781	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		7.00000	0,006	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,649.00000	3,681	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		7.00000	0,007	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,549.00000	3,582	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		8.00000	0,007	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,450.00000	3,482	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		43.00000	0,041	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	9.50	Put		1,885.00000	1,916	27.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,893.00000	4,926	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		16.00000	0,015	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,808.00000	2,840	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		17.00000	0,016	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,709.00000	2,741	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		19.00000	0,018	29.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,611.00000	2,643	29.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		22.00000	0,020	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,514.00000	2,545	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		24.00000	0,023	29.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,416.00000	2,448	29.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		27.00000	0,025	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,319.00000	2,350	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		34.00000	0,032	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,126.00000	2,157	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,002	32.58	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,644.00000	4,677	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		30.00000	0,028	28.66	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,222.00000	2,253	28.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		6.00000	0,005	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,788.00000	3,820	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		9.00000	0,008	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,351.00000	3,383	31.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,942.00000	7,975	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,058.00000	4,025	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,892.00000	7,925	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,108.00000	4,075	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,042.00000	8,075	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,958.00000	3,925	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,142.00000	8,175	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		273.00000	0,259	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		415.00000	0,434	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		902.00000	0,872	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		44.00000	0,047	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,862.00000	1,829	22.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	0,004	22.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,859.00000	2,826	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	29.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,858.00000	3,825	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.29	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	15.85	Put		8,192.00000	8,225	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,192.00000	6,225	33.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,808.00000	3,775	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,242.00000	8,275	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,758.00000	3,725	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	36.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,792.00000	7,825	36.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,208.00000	4,175	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,842.00000	7,875	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,158.00000	4,125	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,092.00000	8,125	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,092.00000	6,125	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,908.00000	3,875	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,292.00000	8,325	37.29	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	3.95	Call		3,708.00000	3,675	32.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.75830	7.78890		19.80	1,264,602.90	163	19,439.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		273.00000	0,264	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		884.00000	0,906	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,362.00000	8,393	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		8.00000	0,007	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,369.00000	6,399	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,640.00000	3,609	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,412.00000	8,443	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		7.00000	0,007	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,418.00000	6,449	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,590.00000	3,559	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,512.00000	8,543	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,811.00000	8,842	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,011.00000	9,042	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		4.00000	0,003	33.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,015.00000	7,045	33.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		56.00000	0,054	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,067.00000	3,096	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,961.00000	8,992	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		4.00000	0,004	33.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,965.00000	6,996	33.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		57.00000	0,055	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,018.00000	3,047	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,047.00000	2,017	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		8.00000	0,009	20.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,041.00000	3,010	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,911.00000	8,942	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		4.00000	0,004	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,915.00000	6,946	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,712.00000	8,742	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,762.00000	8,792	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,662.00000	8,693	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		5.00000	0,005	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,666.00000	6,697	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		622.00000	0,602	19.25	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	7.45	Put		283.00000	0,294	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,378.00000	1,349	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		39.00000	0,041	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,344.00000	2,314	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,006	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,340.00000	3,310	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,002	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,562.00000	8,593	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		6.00000	0,006	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,567.00000	6,598	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,471.00000	1,442	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		32.00000	0,034	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,444.00000	2,413	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		3,440.00000	3,409	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,462.00000	8,493	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		742.00000	0,720	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		203.00000	0,212	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,565.00000	1,535	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		26.00000	0,027	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,540.00000	3,509	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	28.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		6.00000	0,006	33.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,517.00000	6,548	33.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		19.00000	0,018	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,030.00000	5,060	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		296.00000	0,286	21.68	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		807.00000	0,828	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		710.00000	0,689	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		221.00000	0,231	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,518.00000	1,488	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		29.00000	0,030	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,493.00000	2,463	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,005	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,490.00000	3,459	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		262.00000	0,253	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		923.00000	0,945	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		208.00000	0,201	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,169.00000	1,193	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		5.00000	0,004	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,816.00000	6,846	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		5.00000	0,004	33.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,766.00000	6,796	33.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		38.00000	0,037	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,799.00000	3,829	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		5.00000	0,005	33.45	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	14.50	Put		6,716.00000	6,747	33.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		216.00000	0,209	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,127.00000	1,151	23.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,154.00000	1,125	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		65.00000	0,067	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,097.00000	2,066	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,008	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,091.00000	3,060	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		252.00000	0,244	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		963.00000	0,986	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		595.00000	0,576	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		306.00000	0,318	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,295.00000	2,264	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,006	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,290.00000	3,260	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,002	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		16.00000	0,016	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,277.00000	5,308	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		29.00000	0,028	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,290.00000	4,320	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		49.00000	0,047	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,310.00000	3,339	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		242.00000	0,234	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,003.00000	1,026	22.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		569.00000	0,550	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		330.00000	0,342	19.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,287.00000	1,258	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		48.00000	0,050	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,245.00000	2,215	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,007	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,240.00000	3,210	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,002	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		16.00000	0,015	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,327.00000	5,357	33.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		28.00000	0,027	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,339.00000	4,369	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		47.00000	0,046	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,358.00000	3,388	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		233.00000	0,225	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,044.00000	1,067	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,242.00000	1,213	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		53.00000	0,055	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,196.00000	2,165	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,007	21.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,190.00000	3,160	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,002	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		15.00000	0,015	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,376.00000	5,407	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		46.00000	0,045	30.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,407.00000	3,437	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		224.00000	0,217	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,085.00000	1,109	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,198.00000	1,169	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		59.00000	0,061	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,146.00000	2,116	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,008	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,141.00000	3,110	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		14.00000	0,014	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,525.00000	5,556	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		25.00000	0,024	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,536.00000	4,566	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		43.00000	0,042	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,554.00000	3,584	30.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		200.00000	0,194	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,211.00000	1,236	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		451.00000	0,437	19.97	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		462.00000	0,479	19.97	0.00	0	300.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,067.00000	1,041	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		78.00000	0,083	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,998.00000	1,968	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		9.00000	0,010	20.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,991.00000	2,960	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	25.62	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		432.00000	0,418	20.14	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		493.00000	0,510	20.14	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,027.00000	1,001	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		88.00000	0,093	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,949.00000	1,919	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		10.00000	0,011	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,941.00000	2,911	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,003	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		13.00000	0,013	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,624.00000	5,655	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		41.00000	0,040	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,652.00000	3,682	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		186.00000	0,180	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,297.00000	1,322	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		414.00000	0,401	20.31	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		525.00000	0,543	20.31	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		988.00000	0,963	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		99.00000	0,105	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,900.00000	1,871	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		11.00000	0,013	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,891.00000	2,861	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,003	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		13.00000	0,012	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,724.00000	5,754	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		39.00000	0,038	31.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,750.00000	3,780	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		12.00000	0,011	34.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,923.00000	5,953	34.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		20.00000	0,019	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,931.00000	4,961	32.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		35.00000	0,034	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,946.00000	3,976	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		59.00000	0,057	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,970.00000	2,999	29.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		12.00000	0,011	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,873.00000	5,903	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		20.00000	0,020	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,881.00000	4,912	32.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		36.00000	0,035	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,897.00000	3,927	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		807.00000	0,784	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		168.00000	0,176	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,660.00000	1,630	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		21.00000	0,022	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,642.00000	2,612	23.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,004	23.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		12.00000	0,012	34.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,823.00000	5,854	34.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		37.00000	0,036	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,848.00000	3,878	31.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		62.00000	0,060	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,873.00000	2,902	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		161.00000	0,156	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,472.00000	1,498	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		350.00000	0,338	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		661.00000	0,680	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		841.00000	0,818	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		152.00000	0,160	18.62	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,707.00000	1,678	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		18.00000	0,020	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,692.00000	2,662	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,004	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		13.00000	0,013	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,674.00000	5,705	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		40.00000	0,039	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,701.00000	3,731	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		397.00000	0,384	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		558.00000	0,576	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		950.00000	0,925	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		111.00000	0,117	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,852.00000	1,822	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		13.00000	0,014	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,841.00000	2,811	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,003	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		14.00000	0,013	33.82	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	14/06/2010	Foreign Exchange Future	13.35	Put		5,575.00000	5,605	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		24.00000	0,023	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,585.00000	4,615	32.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		42.00000	0,041	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,603.00000	3,633	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		179.00000	0,174	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,340.00000	1,366	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		193.00000	0,187	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,254.00000	1,279	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		17.00000	0,016	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,228.00000	5,258	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		30.00000	0,029	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,241.00000	4,271	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		173.00000	0,167	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,384.00000	1,409	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		913.00000	0,888	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		124.00000	0,130	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,804.00000	1,774	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		15.00000	0,016	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		15.00000	0,014	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,426.00000	5,456	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		45.00000	0,044	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,456.00000	3,486	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		151.00000	0,146	24.77	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,562.00000	1,588	24.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		774.00000	0,751	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		185.00000	0,193	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,612.00000	1,583	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		23.00000	0,025	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,593.00000	2,562	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		33.00000	0,032	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,094.00000	4,124	31.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		146.00000	0,141	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,607.00000	1,633	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		167.00000	0,162	24.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,428.00000	1,454	24.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		680.00000	0,659	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		241.00000	0,251	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,712.00000	7,743	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		9.00000	0,008	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,220.00000	6,250	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		22.00000	0,021	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,733.00000	4,763	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		50.00000	0,048	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,261.00000	3,290	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,333.00000	1,303	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		44.00000	0,045	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,792.00000	2,761	24.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,289.00000	4,258	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,962.00000	7,993	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		7.00000	0,006	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,468.00000	6,498	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		44.00000	0,043	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,505.00000	3,535	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		308.00000	0,298	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		769.00000	0,790	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,110.00000	1,081	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		71.00000	0,073	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,543.00000	2,512	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,039.00000	4,009	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		141.00000	0,137	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,652.00000	1,679	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		543.00000	0,525	19.52	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		354.00000	0,367	19.52	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		26.00000	0,025	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,487.00000	4,517	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		32.00000	0,031	31.86	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,143.00000	4,173	31.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		156.00000	0,151	24.59	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,517.00000	1,543	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		136.00000	0,132	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,697.00000	1,724	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		519.00000	0,501	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		380.00000	0,393	19.62	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		26.00000	0,025	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,437.00000	4,467	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		116.00000	0,113	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,927.00000	1,955	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		124.00000	0,120	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,835.00000	1,862	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		496.00000	0,478	19.71	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		407.00000	0,420	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		113.00000	0,110	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,974.00000	2,002	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		120.00000	0,117	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,881.00000	1,909	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		128.00000	0,124	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,789.00000	1,816	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		473.00000	0,456	19.80	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		434.00000	0,448	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		22.00000	0,021	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,783.00000	4,813	32.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		335.00000	0,324	21.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		696.00000	0,716	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		19.00000	0,018	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,980.00000	5,010	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		61.00000	0,059	28.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,922.00000	2,951	28.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		64.00000	0,062	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,825.00000	2,854	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		68.00000	0,066	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,729.00000	2,758	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		284.00000	0,275	21.85	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		845.00000	0,867	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		21.00000	0,020	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,832.00000	4,862	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		66.00000	0,064	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,777.00000	2,806	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		70.00000	0,068	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,681.00000	2,710	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		322.00000	0,311	21.34	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		733.00000	0,753	21.34	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		23.00000	0,022	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,684.00000	4,714	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		72.00000	0,070	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,633.00000	2,662	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		77.00000	0,075	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,538.00000	2,567	27.90	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	10.15	Call		82.00000	0,079	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,443.00000	2,471	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		88.00000	0,085	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,349.00000	2,377	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		94.00000	0,090	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,255.00000	2,282	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		100.00000	0,097	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,161.00000	2,189	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		107.00000	0,104	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,068.00000	2,096	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		365.00000	0,352	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		626.00000	0,644	20.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		27.00000	0,026	32.20	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,388.00000	4,418	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		132.00000	0,128	25.45	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,743.00000	1,770	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		23.00000	0,023	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,634.00000	4,665	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		75.00000	0,072	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,586.00000	2,614	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		80.00000	0,077	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,491.00000	2,519	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		85.00000	0,082	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,396.00000	2,424	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		97.00000	0,094	27.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,208.00000	2,236	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		104.00000	0,100	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,115.00000	2,142	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		110.00000	0,107	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,021.00000	2,049	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		380.00000	0,368	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		591.00000	0,610	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		91.00000	0,088	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,302.00000	2,330	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,912.00000	7,943	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,089.00000	4,059	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		11.00000	0,011	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,972.00000	6,003	34.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		35.00000	0,034	31.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,996.00000	4,026	31.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,012.00000	8,043	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		11.00000	0,010	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,022.00000	6,052	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		34.00000	0,033	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,045.00000	4,075	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,989.00000	3,959	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	31.69	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	15.95	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,162.00000	8,193	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		9.00000	0,009	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,170.00000	6,201	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		31.00000	0,030	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,192.00000	4,222	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,839.00000	3,809	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,062.00000	8,093	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		10.00000	0,010	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,071.00000	6,102	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,939.00000	3,909	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,711.00000	9,742	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,112.00000	8,143	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		10.00000	0,009	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,121.00000	6,151	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,889.00000	3,859	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,212.00000	8,243	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,789.00000	3,759	30.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	30.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,262.00000	8,293	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		8.00000	0,008	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,269.00000	6,300	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		877.00000	0,853	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		138.00000	0,145	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,755.00000	1,726	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		16.00000	0,018	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,742.00000	2,711	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,740.00000	3,709	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,812.00000	7,843	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,189.00000	4,158	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,862.00000	7,893	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,139.00000	4,109	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,312.00000	8,343	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		8.00000	0,007	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,319.00000	6,349	33.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,690.00000	3,659	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	29.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.89080	7.92430		19.98	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		16.00000	0,016	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,942.00000	7,975	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		35.00000	0,034	33.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,961.00000	5,993	33.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		75.00000	0,073	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,001.00000	4,032	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		182.00000	0,176	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,108.00000	2,135	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,190.00000	1,159	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		116.00000	0,118	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,089.00000	2,055	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		15.00000	0,014	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,079.00000	3,046	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,005	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,075.00000	4,042	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		17.00000	0,016	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,893.00000	7,925	35.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		36.00000	0,035	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,912.00000	5,944	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		76.00000	0,074	29.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,952.00000	3,983	29.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		186.00000	0,180	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,062.00000	2,089	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		618.00000	0,597	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		494.00000	0,506	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,231.00000	1,199	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		107.00000	0,108	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,138.00000	2,105	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		14.00000	0,014	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,129.00000	3,096	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	24.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,125.00000	4,092	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		596.00000	0,576	19.87	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		522.00000	0,535	19.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		16.00000	0,015	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,992.00000	8,024	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		35.00000	0,033	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,011.00000	6,042	33.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		74.00000	0,072	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,050.00000	4,081	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		178.00000	0,172	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,154.00000	2,181	25.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		575.00000	0,556	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		551.00000	0,565	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,151.00000	1,120	17.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		127.00000	0,129	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,040.00000	2,006	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		16.00000	0,015	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,030.00000	2,996	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,005	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,025.00000	3,992	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		16.00000	0,015	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,042.00000	8,074	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		34.00000	0,033	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,060.00000	6,092	33.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		72.00000	0,070	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,098.00000	4,129	30.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		173.00000	0,167	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,199.00000	2,226	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		556.00000	0,537	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		582.00000	0,596	20.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,114.00000	1,083	17.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		140.00000	0,142	17.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,992.00000	1,958	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		18.00000	0,017	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,980.00000	2,947	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,976.00000	3,942	28.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	28.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		15.00000	0,014	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,141.00000	8,173	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		32.00000	0,031	33.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,158.00000	6,190	33.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		69.00000	0,067	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,195.00000	4,226	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		164.00000	0,159	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,290.00000	2,318	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		520.00000	0,502	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		646.00000	0,661	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,042.00000	1,013	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		168.00000	0,172	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,897.00000	1,863	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		23.00000	0,022	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,881.00000	2,847	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,006	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,876.00000	3,842	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		14.00000	0,014	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,190.00000	8,223	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		32.00000	0,031	33.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,208.00000	6,240	33.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		68.00000	0,066	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,244.00000	4,275	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		160.00000	0,155	26.18	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,336.00000	2,364	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		503.00000	0,485	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		679.00000	0,694	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,008.00000	0,979	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		184.00000	0,188	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,850.00000	1,816	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		26.00000	0,025	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,831.00000	2,798	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,826.00000	3,792	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,001	27.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		14.00000	0,013	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,240.00000	8,272	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		31.00000	0,030	33.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,257.00000	6,289	33.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		66.00000	0,064	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,292.00000	4,323	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		156.00000	0,151	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,382.00000	2,410	26.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		486.00000	0,469	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		712.00000	0,728	20.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		975.00000	0,946	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		201.00000	0,205	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,803.00000	1,770	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		29.00000	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		2,782.00000	2,748	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,007	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,776.00000	3,743	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		13.00000	0,012	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,389.00000	8,421	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		29.00000	0,028	33.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,405.00000	6,437	33.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		62.00000	0,060	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,438.00000	4,469	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		144.00000	0,140	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,520.00000	2,549	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		880.00000	0,853	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		256.00000	0,262	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,664.00000	1,631	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		40.00000	0,040	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,633.00000	2,599	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,008	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,627.00000	3,593	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,002	26.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		13.00000	0,013	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,339.00000	8,372	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		30.00000	0,029	33.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,356.00000	6,388	33.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		63.00000	0,061	30.74	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	13/09/2010	Foreign Exchange Future	12.25	Put		4,389.00000	4,420	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		148.00000	0,143	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,474.00000	2,502	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		455.00000	0,439	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		781.00000	0,798	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		910.00000	0,883	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		236.00000	0,242	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,710.00000	1,677	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		36.00000	0,036	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,682.00000	2,649	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		8.00000	0,008	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,676.00000	3,643	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		12.00000	0,012	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,488.00000	8,521	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		28.00000	0,027	33.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,504.00000	6,536	33.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		60.00000	0,058	30.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,536.00000	4,567	30.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		138.00000	0,133	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,614.00000	2,642	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		412.00000	0,398	21.42	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		888.00000	0,907	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		821.00000	0,795	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		297.00000	0,304	18.88	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	13/09/2010	Foreign Exchange Future	6.40	Call		1,574.00000	1,541	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		50.00000	0,050	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,534.00000	2,500	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,009	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,527.00000	3,493	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,002	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		440.00000	0,424	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		816.00000	0,833	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		17.00000	0,016	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,793.00000	7,825	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		37.00000	0,036	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,813.00000	5,845	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		79.00000	0,077	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,855.00000	3,886	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		196.00000	0,189	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,972.00000	1,998	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		664.00000	0,642	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		440.00000	0,451	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,313.00000	1,282	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		89.00000	0,091	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,237.00000	2,203	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		13.00000	0,012	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,228.00000	3,195	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,004	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,225.00000	4,191	28.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		17.00000	0,016	34.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,843.00000	7,875	34.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		36.00000	0,035	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,862.00000	5,894	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		78.00000	0,075	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,904.00000	3,934	29.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		191.00000	0,184	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,017.00000	2,043	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		640.00000	0,619	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		466.00000	0,478	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,272.00000	1,240	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		98.00000	0,099	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,187.00000	2,154	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		13.00000	0,013	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,179.00000	3,145	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,004	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,175.00000	4,141	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		15.00000	0,014	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,091.00000	8,123	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		33.00000	0,032	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,109.00000	6,141	33.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		71.00000	0,068	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,147.00000	4,177	30.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		168.00000	0,163	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,244.00000	2,272	25.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		538.00000	0,519	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		614.00000	0,628	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,078.00000	1,048	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		154.00000	0,157	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,944.00000	1,911	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		2,930.00000	2,897	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,006	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,926.00000	3,892	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	27.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		14.00000	0,013	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,290.00000	8,322	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		31.00000	0,029	33.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,307.00000	6,338	33.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		65.00000	0,063	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,341.00000	4,372	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		152.00000	0,147	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,428.00000	2,456	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		470.00000	0,454	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		746.00000	0,763	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		942.00000	0,914	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		218.00000	0,223	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,756.00000	1,723	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		32.00000	0,032	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,732.00000	2,698	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,007	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,726.00000	3,693	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		13.00000	0,012	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,439.00000	8,471	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		29.00000	0,028	33.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,455.00000	6,487	33.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		61.00000	0,059	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,487.00000	4,518	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		141.00000	0,136	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,567.00000	2,595	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		426.00000	0,411	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		852.00000	0,870	21.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		850.00000	0,823	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		276.00000	0,282	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,619.00000	1,586	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		45.00000	0,045	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,583.00000	2,550	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		9.00000	0,009	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,577.00000	3,543	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,002	26.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		241.00000	0,232	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,617.00000	1,641	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			8.02200	8.05520		20.05	0.00	0	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		38.00000	0,037	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,933.00000	7,965	34.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		67.00000	0,065	32.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,962.00000	5,993	32.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		123.00000	0,120	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,018.00000	4,048	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		260.00000	0,252	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,155.00000	2,180	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		706.00000	0,684	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		601.00000	0,612	19.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,268.00000	1,236	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		163.00000	0,164	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,133.00000	2,100	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		28.00000	0,028	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,114.00000	3,081	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,107.00000	4,074	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		505.00000	0,489	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,000.00000	1,017	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		37.00000	0,036	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,982.00000	8,014	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		66.00000	0,064	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,011.00000	6,042	32.20	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		121.00000	0,118	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,066.00000	4,096	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		255.00000	0,247	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,200.00000	2,225	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,230.00000	1,198	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		175.00000	0,176	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,085.00000	2,051	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		30.00000	0,029	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,064.00000	3,031	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,009	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,058.00000	4,025	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		36.00000	0,036	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,031.00000	8,064	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		65.00000	0,063	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,060.00000	6,091	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		119.00000	0,116	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,114.00000	4,144	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		249.00000	0,242	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,244.00000	2,270	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		667.00000	0,646	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		662.00000	0,674	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,195.00000	1,164	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		190.00000	0,192	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,038.00000	2,005	17.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		33.00000	0,033	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,015.00000	2,982	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,010	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,008.00000	3,975	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		36.00000	0,035	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,081.00000	8,113	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		64.00000	0,062	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,109.00000	6,140	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		117.00000	0,114	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,162.00000	4,192	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		243.00000	0,236	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,288.00000	2,314	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		648.00000	0,628	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		693.00000	0,706	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,161.00000	1,131	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		206.00000	0,209	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,992.00000	1,958	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		37.00000	0,036	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,965.00000	2,932	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		10.00000	0,010	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,958.00000	3,925	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		686.00000	0,665	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		631.00000	0,643	20.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		35.00000	0,034	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,130.00000	8,162	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		63.00000	0,061	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,158.00000	6,189	32.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		115.00000	0,112	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,210.00000	4,240	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		238.00000	0,231	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,333.00000	2,359	25.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		630.00000	0,610	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		725.00000	0,738	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,128.00000	1,098	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		223.00000	0,226	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,946.00000	1,912	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		41.00000	0,040	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,916.00000	2,883	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		11.00000	0,011	21.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,908.00000	3,875	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	25.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		34.00000	0,033	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,179.00000	8,211	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		62.00000	0,060	32.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,207.00000	6,238	32.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		113.00000	0,110	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,258.00000	4,288	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		233.00000	0,226	25.51	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	10.20	Put		2,378.00000	2,404	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		613.00000	0,593	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		758.00000	0,771	20.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,096.00000	1,066	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		241.00000	0,244	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,901.00000	1,867	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		46.00000	0,045	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,867.00000	2,834	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		12.00000	0,012	21.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,859.00000	3,825	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,003	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		33.00000	0,033	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,228.00000	8,261	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		61.00000	0,059	32.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,256.00000	6,287	32.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		111.00000	0,108	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,306.00000	4,336	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		228.00000	0,221	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,423.00000	2,449	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		596.00000	0,577	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		791.00000	0,805	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,065.00000	1,035	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		260.00000	0,263	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,855.00000	1,821	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		50.00000	0,049	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,818.00000	2,784	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		13.00000	0,012	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,809.00000	3,776	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		31.00000	0,030	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,426.00000	8,458	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		57.00000	0,056	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,452.00000	6,484	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		103.00000	0,101	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,498.00000	4,529	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		210.00000	0,204	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,605.00000	2,632	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		533.00000	0,516	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		928.00000	0,944	21.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		947.00000	0,920	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		342.00000	0,348	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,678.00000	1,644	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		73.00000	0,072	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,621.00000	2,588	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		16.00000	0,016	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,610.00000	3,577	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	24.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		31.00000	0,030	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,376.00000	8,408	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		58.00000	0,057	32.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,403.00000	6,435	32.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		105.00000	0,103	29.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,450.00000	4,481	29.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		214.00000	0,208	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,559.00000	2,586	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		548.00000	0,530	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		893.00000	0,908	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		976.00000	0,947	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		321.00000	0,325	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,722.00000	1,688	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		67.00000	0,066	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,670.00000	2,637	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		15.00000	0,015	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,660.00000	3,626	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,004	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		492.00000	0,476	21.57	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,037.00000	1,054	21.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		30.00000	0,029	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,475.00000	8,507	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		56.00000	0,055	32.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,501.00000	6,533	32.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		102.00000	0,099	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,547.00000	4,577	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		205.00000	0,199	26.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,650.00000	2,677	26.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		519.00000	0,502	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		964.00000	0,980	21.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		920.00000	0,893	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		365.00000	0,371	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,635.00000	1,601	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		80.00000	0,079	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,572.00000	2,538	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		17.00000	0,016	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,560.00000	3,527	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	24.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		579.00000	0,561	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		824.00000	0,839	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		39.00000	0,038	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,834.00000	7,866	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		68.00000	0,067	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,863.00000	5,895	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		126.00000	0,123	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,921.00000	3,951	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		271.00000	0,263	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,066.00000	2,091	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		749.00000	0,726	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		544.00000	0,554	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,345.00000	1,313	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		140.00000	0,141	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,230.00000	2,197	18.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		25.00000	0,025	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,213.00000	3,180	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	22.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,207.00000	4,174	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		38.00000	0,037	34.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,883.00000	7,915	34.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		67.00000	0,066	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,912.00000	5,944	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		125.00000	0,122	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,970.00000	4,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		265.00000	0,257	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,110.00000	2,135	24.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		727.00000	0,705	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		572.00000	0,583	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,306.00000	1,274	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		151.00000	0,152	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,182.00000	2,148	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		27.00000	0,026	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,163.00000	3,130	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,008	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,157.00000	4,124	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		33.00000	0,032	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,278.00000	8,310	34.34	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		60.00000	0,058	32.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,305.00000	6,336	32.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		109.00000	0,106	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,354.00000	4,384	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		223.00000	0,217	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,468.00000	2,495	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,034.00000	1,005	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		279.00000	0,283	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,810.00000	1,777	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		55.00000	0,055	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,768.00000	2,735	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		13.00000	0,013	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,759.00000	3,726	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		32.00000	0,031	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,327.00000	8,359	34.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		59.00000	0,057	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,354.00000	6,385	32.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		107.00000	0,104	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,402.00000	4,432	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		219.00000	0,212	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,514.00000	2,540	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		564.00000	0,545	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		859.00000	0,873	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,005.00000	0,976	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	13/12/2010	Foreign Exchange Future	7.35	Put		300.00000	0,304	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,766.00000	1,732	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		61.00000	0,060	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,719.00000	2,686	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		14.00000	0,014	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,709.00000	3,676	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		48.00000	0,047	33.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,043.00000	7,075	33.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		85.00000	0,083	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,080.00000	5,111	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		166.00000	0,161	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,161.00000	3,189	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		390.00000	0,378	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,385.00000	1,406	22.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,005.00000	4,972	26.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.29860	12.41710		17.98	8,609,020.00	700	34,085.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,483.00000	9,601	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	48.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,483.00000	7,601	48.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	43.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,483.00000	5,601	43.94	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	15.90	Call		0.00000	0,000	37.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,483.00000	3,601	37.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		559.00000	0,460	19.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		42.00000	0,061	19.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,519.00000	1,401	24.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		2.00000	0,002	24.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,517.00000	2,399	30.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	30.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,183.00000	9,301	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	43.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,183.00000	5,301	43.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		831.00000	0,721	20.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		14.00000	0,022	20.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,817.00000	2,699	31.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	31.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		8,983.00000	9,101	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	47.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		6,983.00000	7,101	47.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	42.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		4,983.00000	5,101	42.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	34.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		2,983.00000	3,101	34.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		200.00000	0,150	18.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		183.00000	0,251	18.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		1,024.00000	0,909	20.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		7.00000	0,010	20.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		2,018.00000	1,899	28.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		1.00000	0,000	28.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		3,017.00000	2,899	31.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	31.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,833.00000	8,951	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	46.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,833.00000	6,951	46.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	42.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,833.00000	4,951	42.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		1.00000	0,000	33.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,834.00000	2,951	33.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		291.00000	0,217	18.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		124.00000	0,168	18.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,171.00000	1,055	21.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		4.00000	0,006	21.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,167.00000	2,049	29.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	29.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,167.00000	3,049	31.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	31.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,733.00000	8,851	48.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	46.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,733.00000	6,851	46.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	42.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,733.00000	4,851	42.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		360.00000	0,278	18.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		93.00000	0,129	18.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,270.00000	1,153	22.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3.00000	0,004	22.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,267.00000	2,149	30.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	30.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,267.00000	3,149	31.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	31.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,583.00000	8,701	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	46.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,583.00000	6,701	46.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	41.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,583.00000	4,701	41.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		476.00000	0,382	18.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		59.00000	0,083	18.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,419.00000	1,302	23.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		2.00000	0,003	23.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,417.00000	2,299	30.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	30.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,417.00000	3,299	30.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	30.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,633.00000	8,751	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	46.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,633.00000	6,751	46.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,633.00000	4,751	41.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		436.00000	0,346	18.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		69.00000	0,097	18.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,370.00000	1,252	23.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3.00000	0,003	23.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,367.00000	2,249	30.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	30.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,367.00000	3,249	30.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	30.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,033.00000	9,151	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	47.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,033.00000	7,151	47.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	42.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,033.00000	5,151	42.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	35.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,033.00000	3,151	35.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		179.00000	0,133	18.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		212.00000	0,284	18.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		975.00000	0,861	20.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		8.00000	0,012	20.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,968.00000	1,849	28.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		1.00000	0,000	28.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,967.00000	2,849	31.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	31.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,133.00000	9,251	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	47.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,133.00000	7,251	47.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	43.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,133.00000	5,251	43.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	35.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,133.00000	3,251	35.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		142.00000	0,104	19.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		275.00000	0,355	19.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		879.00000	0,767	20.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		12.00000	0,018	20.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,868.00000	1,750	27.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		1.00000	0,001	27.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,867.00000	2,749	31.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,383.00000	9,501	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	47.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,383.00000	7,501	47.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	43.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,383.00000	5,501	43.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		647.00000	0,543	19.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		30.00000	0,044	19.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,619.00000	1,501	25.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		2.00000	0,002	25.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,433.00000	9,551	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	43.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,433.00000	5,551	43.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,433.00000	3,551	37.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		603.00000	0,501	19.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		36.00000	0,052	19.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,567.00000	2,449	30.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,333.00000	9,451	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	47.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,333.00000	7,451	47.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	43.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,333.00000	5,451	43.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,333.00000	3,451	36.83	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		692.00000	0,586	19.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		25.00000	0,037	19.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,668.00000	1,550	25.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		1.00000	0,001	25.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,667.00000	2,549	31.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	31.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,283.00000	9,401	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	47.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,283.00000	7,401	47.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	43.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,283.00000	5,401	43.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,283.00000	3,401	36.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		738.00000	0,630	19.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		21.00000	0,031	19.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,718.00000	1,600	26.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		1.00000	0,001	26.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,717.00000	2,599	31.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	31.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,233.00000	9,351	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	47.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,233.00000	7,351	47.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	43.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,233.00000	5,351	43.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	36.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,233.00000	3,351	36.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		111.00000	0,081	19.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		344.00000	0,432	19.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		784.00000	0,675	20.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		17.00000	0,026	20.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,768.00000	1,650	26.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		1.00000	0,001	26.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,767.00000	2,649	31.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,083.00000	9,201	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	47.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,083.00000	7,201	47.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	42.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,083.00000	5,201	42.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	35.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,083.00000	3,201	35.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		159.00000	0,118	18.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		242.00000	0,319	18.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		927.00000	0,814	20.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		10.00000	0,015	20.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,918.00000	1,800	28.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		1.00000	0,001	28.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,917.00000	2,799	31.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	31.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		8,883.00000	9,001	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	46.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		6,883.00000	7,001	46.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		1.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		2,884.00000	3,001	34.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		259.00000	0,190	17.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		142.00000	0,191	17.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		2,117.00000	1,999	29.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	29.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		3,117.00000	2,999	32.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	32.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		8,933.00000	9,051	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	46.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		6,933.00000	7,051	46.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	42.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		4,933.00000	5,051	42.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		1,073.00000	0,957	21.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		6.00000	0,008	21.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		2,068.00000	1,949	29.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		1.00000	0,000	29.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	48.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		8,783.00000	8,901	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	46.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,783.00000	6,901	46.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	42.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,783.00000	4,901	42.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		324.00000	0,246	18.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		107.00000	0,147	18.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,221.00000	1,104	22.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		4.00000	0,005	22.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,217.00000	2,099	30.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	30.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,217.00000	3,099	31.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	31.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,683.00000	8,801	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	46.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,683.00000	6,801	46.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,683.00000	4,801	42.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,320.00000	1,203	22.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3.00000	0,004	22.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,317.00000	2,199	30.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	30.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		12.00000	0,009	24.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,145.00000	1,260	24.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		15.00000	0,011	23.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,048.00000	1,162	23.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		19.00000	0,014	23.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		952.00000	1,065	23.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		25.00000	0,018	22.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		858.00000	0,969	22.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		41.00000	0,029	21.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		674.00000	0,780	21.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		68.00000	0,049	20.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		501.00000	0,600	20.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		87.00000	0,063	20.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		420.00000	0,514	20.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		32.00000	0,023	22.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		765.00000	0,874	22.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		53.00000	0,038	21.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		586.00000	0,689	21.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		98.00000	0,071	20.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		381.00000	0,472	20.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		126.00000	0,092	19.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		309.00000	0,393	19.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		47.00000	0,033	21.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		630.00000	0,734	21.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		60.00000	0,043	21.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		543.00000	0,644	21.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		14.00000	0,010	24.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,097.00000	1,211	24.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		17.00000	0,012	23.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,000.00000	1,113	23.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		22.00000	0,016	23.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		905.00000	1,017	23.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		28.00000	0,020	22.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		811.00000	0,921	22.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		36.00000	0,026	22.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		719.00000	0,827	22.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	47.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,183.00000	7,301	47.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	44.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,683.00000	5,801	44.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,183.00000	4,301	40.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		397.00000	0,311	18.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		80.00000	0,112	18.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,818.00000	1,700	27.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		1.00000	0,001	27.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,317.00000	3,199	30.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	30.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,817.00000	4,699	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	47.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,433.00000	7,551	47.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		0.00000	0,000	44.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		5,933.00000	6,051	44.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	41.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,433.00000	4,551	41.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		1.00000	0,000	34.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		2,934.00000	3,051	34.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		228.00000	0,169	18.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		161.00000	0,220	18.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,569.00000	1,451	25.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		2.00000	0,002	25.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		3,067.00000	2,949	31.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	31.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,567.00000	4,449	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		7,883.00000	8,001	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	45.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,383.00000	6,501	45.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	42.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		4,883.00000	5,001	42.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,383.00000	3,501	37.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		77.00000	0,055	20.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		460.00000	0,556	20.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		1,122.00000	1,005	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	14/12/2009	Foreign Exchange Future	11.30	Put		5.00000	0,006	21.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,617.00000	2,499	30.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	30.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		4,117.00000	3,999	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		11.00000	0,008	24.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,194.00000	1,309	24.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		7.00000	0,005	25.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,340.00000	1,456	25.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		9.00000	0,007	24.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,242.00000	1,358	24.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		8.00000	0,006	25.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,291.00000	1,407	25.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		7.00000	0,005	25.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,390.00000	1,506	25.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		1.00000	0,001	32.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,634.00000	2,752	32.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		1.00000	0,001	32.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,534.00000	2,652	32.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		5.00000	0,003	26.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,538.00000	1,654	26.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		6.00000	0,004	25.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,439.00000	1,555	25.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		1.00000	0,001	33.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,734.00000	2,852	33.22	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		1.00000	0,001	30.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,334.00000	2,452	30.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,234.00000	2,352	30.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		1.00000	0,001	29.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,134.00000	2,252	29.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		2.00000	0,001	29.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,035.00000	2,152	29.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		2.00000	0,002	28.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		1,935.00000	2,053	28.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		3.00000	0,002	27.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,836.00000	1,953	27.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		3.00000	0,002	27.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,736.00000	1,853	27.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		4.00000	0,003	26.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,637.00000	1,754	26.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		4.00000	0,003	26.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,587.00000	1,704	26.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		5.00000	0,004	26.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,488.00000	1,605	26.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		2.00000	0,001	28.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		1,985.00000	2,102	28.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		2.00000	0,002	28.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		1,885.00000	2,003	28.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		3.00000	0,002	27.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,786.00000	1,903	27.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		3.00000	0,003	27.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,686.00000	1,804	27.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	35.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,183.00000	3,301	35.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		1.00000	0,000	33.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,784.00000	2,901	33.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		1.00000	0,001	32.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,684.00000	2,802	32.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		1.00000	0,001	32.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,584.00000	2,702	32.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		1.00000	0,001	31.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,484.00000	2,602	31.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		1.00000	0,001	31.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,384.00000	2,502	31.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		1.00000	0,001	30.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,284.00000	2,402	30.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		1.00000	0,001	29.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,184.00000	2,302	29.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		2.00000	0,001	29.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,085.00000	2,202	29.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		1.00000	0,001	31.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,434.00000	2,552	31.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		7,983.00000	8,101	48.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	45.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		5,983.00000	6,101	45.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		3,983.00000	4,101	40.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		4,017.00000	3,899	26.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	44.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		5,883.00000	6,001	44.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		3,883.00000	4,001	40.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		7,933.00000	8,051	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		3,933.00000	4,051	40.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		4,067.00000	3,949	26.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,133.00000	8,251	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	45.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,133.00000	6,251	45.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,133.00000	4,251	40.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,867.00000	3,749	27.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	27.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	48.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,183.00000	8,301	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,183.00000	6,301	45.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,817.00000	3,699	27.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	27.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,233.00000	8,351	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	45.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,233.00000	6,351	45.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	40.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,233.00000	4,351	40.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,767.00000	3,649	28.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	28.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,283.00000	8,401	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	45.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,283.00000	6,401	45.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	41.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,283.00000	4,401	41.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,717.00000	3,599	28.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,483.00000	8,601	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	46.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,483.00000	6,601	46.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		0.00000	0,000	41.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,483.00000	4,601	41.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,517.00000	3,399	29.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	29.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,433.00000	8,551	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	45.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,433.00000	6,551	45.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,567.00000	3,449	29.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	29.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,533.00000	8,651	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	46.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,533.00000	6,651	46.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	41.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,533.00000	4,651	41.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		517.00000	0,420	19.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		50.00000	0,071	19.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,469.00000	1,351	24.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		2.00000	0,002	24.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,467.00000	2,349	30.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	30.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,467.00000	3,349	29.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	29.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	48.56	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		7,733.00000	7,851	48.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	44.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,733.00000	5,851	44.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,733.00000	3,851	39.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,267.00000	4,149	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,667.00000	3,549	28.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	28.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,667.00000	4,549	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,617.00000	3,499	28.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	28.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,617.00000	4,499	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,767.00000	4,649	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	48.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,533.00000	7,651	48.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	44.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,533.00000	5,651	44.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,533.00000	3,651	38.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,467.00000	4,349	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	25.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	48.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,783.00000	7,901	48.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	44.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,783.00000	5,901	44.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,783.00000	3,901	39.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,217.00000	4,099	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,033.00000	8,151	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	45.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,033.00000	6,151	45.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,033.00000	4,151	40.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,967.00000	3,849	26.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	26.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,517.00000	4,399	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	48.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,583.00000	7,701	48.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	44.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,583.00000	5,701	44.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,583.00000	3,701	38.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,417.00000	4,299	25.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	48.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,833.00000	7,951	48.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	44.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,833.00000	5,951	44.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,833.00000	3,951	39.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,167.00000	4,049	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	25.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,083.00000	8,201	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	45.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,083.00000	6,201	45.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,083.00000	4,201	40.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,917.00000	3,799	27.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	27.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,333.00000	8,451	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	45.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,333.00000	6,451	45.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	41.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,333.00000	4,451	41.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.51550	12.62900		17.75	10,350,318.50	827	2,444.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	30.62	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,371.00000	9,485	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		2.00000	0,001	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,373.00000	7,486	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		6.00000	0,006	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,377.00000	5,491	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		37.00000	0,034	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,408.00000	3,519	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		159.00000	0,147	21.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,530.00000	1,632	21.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		351.00000	0,322	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		722.00000	0,807	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		830.00000	0,760	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		201.00000	0,245	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,664.00000	1,559	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		35.00000	0,044	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,637.00000	2,525	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		8.00000	0,010	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,521.00000	9,635	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	30.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,522.00000	7,636	30.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		5.00000	0,005	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,526.00000	5,640	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		33.00000	0,031	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,554.00000	3,666	26.39	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	14.15	Call		142.00000	0,132	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,663.00000	1,767	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		310.00000	0,285	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		831.00000	0,920	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		733.00000	0,670	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		254.00000	0,305	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,524.00000	1,422	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		45.00000	0,057	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,489.00000	2,377	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		10.00000	0,012	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,471.00000	9,585	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,472.00000	7,586	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		5.00000	0,005	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,476.00000	5,590	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		34.00000	0,032	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,505.00000	3,617	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		147.00000	0,137	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,618.00000	1,722	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		323.00000	0,297	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		794.00000	0,882	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		765.00000	0,699	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		236.00000	0,284	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,571.00000	1,468	17.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		42.00000	0,053	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,538.00000	2,426	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		9.00000	0,011	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,482.00000	3,369	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,004	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,871.00000	8,985	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		2.00000	0,002	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,873.00000	6,987	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		1.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,722.00000	8,835	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		2.00000	0,002	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,723.00000	6,837	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		12.00000	0,011	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,733.00000	4,846	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		58.00000	0,054	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,779.00000	2,889	24.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		263.00000	0,242	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		984.00000	1,077	20.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		617.00000	0,561	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		338.00000	0,396	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,343.00000	1,245	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		64.00000	0,080	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,291.00000	2,180	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		12.00000	0,015	18.78	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	9.35	Call		3,283.00000	3,170	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,005	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,572.00000	8,686	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		2.00000	0,002	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,573.00000	6,687	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		14.00000	0,012	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,585.00000	4,697	27.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		65.00000	0,060	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,636.00000	2,745	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		297.00000	0,273	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		868.00000	0,958	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		703.00000	0,641	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		274.00000	0,326	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,479.00000	1,378	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		50.00000	0,063	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,439.00000	2,328	19.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		10.00000	0,013	19.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,432.00000	3,319	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,004	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,622.00000	8,736	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		2.00000	0,002	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,623.00000	6,737	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		13.00000	0,012	27.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,634.00000	4,747	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		63.00000	0,058	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,684.00000	2,793	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		285.00000	0,262	19.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		906.00000	0,997	19.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		673.00000	0,614	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		294.00000	0,349	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,433.00000	1,333	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		54.00000	0,068	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,390.00000	2,278	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		11.00000	0,013	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,382.00000	3,270	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,005	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		1.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,772.00000	8,885	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		2.00000	0,002	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,773.00000	6,887	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		11.00000	0,010	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,782.00000	4,895	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		56.00000	0,052	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,827.00000	2,937	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		252.00000	0,233	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,023.00000	1,118	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		590.00000	0,536	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		361.00000	0,421	17.63	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	15/03/2010	Foreign Exchange Future	11.40	Call		1,299.00000	1,202	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		70.00000	0,087	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,242.00000	2,131	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		13.00000	0,016	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,233.00000	3,120	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,005	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,021.00000	9,135	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		2.00000	0,002	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,023.00000	7,137	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,171.00000	9,285	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		2.00000	0,002	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,173.00000	7,287	29.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,421.00000	9,535	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,422.00000	7,536	29.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		6.00000	0,005	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,427.00000	5,540	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		35.00000	0,033	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,456.00000	3,568	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		336.00000	0,309	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		757.00000	0,844	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		797.00000	0,729	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		218.00000	0,264	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,617.00000	1,513	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		38.00000	0,048	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,588.00000	2,476	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,011	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,321.00000	9,435	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		2.00000	0,001	29.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,323.00000	7,436	29.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,271.00000	9,385	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		2.00000	0,002	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,273.00000	7,387	29.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,221.00000	9,335	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		2.00000	0,002	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,223.00000	7,337	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,121.00000	9,235	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		2.00000	0,002	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,123.00000	7,237	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		8,971.00000	9,085	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		2.00000	0,002	29.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		6,973.00000	7,087	29.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		8,921.00000	9,035	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	29.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		6,923.00000	7,037	29.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,821.00000	8,935	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		2.00000	0,002	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,823.00000	6,937	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		11.00000	0,010	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,832.00000	4,945	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		54.00000	0,050	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,875.00000	2,985	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		243.00000	0,224	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,064.00000	1,159	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		564.00000	0,512	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		385.00000	0,447	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,255.00000	1,159	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		76.00000	0,094	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,193.00000	2,081	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		14.00000	0,016	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,183.00000	3,071	22.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,006	22.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,672.00000	8,786	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		2.00000	0,002	28.82	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	19.30	Put		6,673.00000	6,787	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		12.00000	0,011	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,683.00000	4,796	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		30.00000	0,028	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,701.00000	3,813	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		60.00000	0,056	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,731.00000	2,841	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		128.00000	0,119	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,799.00000	1,904	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		274.00000	0,252	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		945.00000	1,037	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		645.00000	0,587	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		316.00000	0,372	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,388.00000	1,289	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		59.00000	0,074	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,341.00000	2,229	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		12.00000	0,014	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,333.00000	3,220	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,005	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		153.00000	0,142	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,574.00000	1,677	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		7.00000	0,006	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,278.00000	5,391	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		18.00000	0,017	27.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,289.00000	4,402	27.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		39.00000	0,037	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,310.00000	3,422	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		82.00000	0,076	24.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,353.00000	2,461	24.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		171.00000	0,158	21.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,442.00000	1,543	21.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		381.00000	0,350	18.86	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		652.00000	0,735	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		899.00000	0,825	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		170.00000	0,210	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,758.00000	1,652	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		29.00000	0,037	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,736.00000	2,624	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		7.00000	0,009	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		9.00000	0,008	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,030.00000	5,143	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		23.00000	0,021	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,044.00000	4,156	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		47.00000	0,044	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,068.00000	3,179	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		100.00000	0,092	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,121.00000	2,227	23.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		207.00000	0,191	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,228.00000	1,326	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		471.00000	0,431	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	15/03/2010	Foreign Exchange Future	12.65	Put		492.00000	0,566	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,086.00000	1,002	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		107.00000	0,137	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,997.00000	1,888	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		18.00000	0,023	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,985.00000	2,872	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	0,007	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		8.00000	0,007	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,129.00000	5,242	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		21.00000	0,019	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,142.00000	4,254	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		44.00000	0,041	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,165.00000	3,276	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		92.00000	0,085	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,213.00000	2,320	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		192.00000	0,177	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,313.00000	1,412	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		433.00000	0,397	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		554.00000	0,632	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1,009.00000	0,928	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		130.00000	0,163	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,901.00000	1,793	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		22.00000	0,028	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,885.00000	2,773	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,008	21.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		10.00000	0,009	27.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		4,931.00000	5,044	27.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		25.00000	0,023	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		3,946.00000	4,058	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		50.00000	0,047	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		2,971.00000	3,082	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		108.00000	0,100	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,029.00000	2,135	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		224.00000	0,207	20.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,145.00000	1,242	20.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		514.00000	0,469	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		435.00000	0,504	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,168.00000	1,078	16.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		89.00000	0,113	16.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,094.00000	1,984	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		15.00000	0,019	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3,084.00000	2,971	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,006	22.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		7.00000	0,006	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,228.00000	5,341	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		19.00000	0,018	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,240.00000	4,353	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		41.00000	0,038	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,262.00000	3,373	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		85.00000	0,079	23.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,306.00000	2,414	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		177.00000	0,164	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,398.00000	1,499	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		398.00000	0,365	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		619.00000	0,700	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		935.00000	0,858	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		156.00000	0,193	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,805.00000	1,699	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		26.00000	0,034	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,786.00000	2,674	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,009	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		6.00000	0,006	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,327.00000	5,441	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		17.00000	0,016	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,338.00000	4,451	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		38.00000	0,035	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,359.00000	3,470	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		79.00000	0,073	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,400.00000	2,508	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		165.00000	0,152	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,486.00000	1,587	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		366.00000	0,336	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		687.00000	0,771	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		864.00000	0,792	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		185.00000	0,227	17.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,711.00000	1,605	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		32.00000	0,040	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,687.00000	2,575	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,010	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		7.00000	0,007	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,178.00000	5,292	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		20.00000	0,018	27.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,191.00000	4,303	27.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		42.00000	0,039	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,213.00000	3,324	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		89.00000	0,082	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,260.00000	2,367	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		184.00000	0,171	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,355.00000	1,456	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		415.00000	0,380	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		586.00000	0,665	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		971.00000	0,893	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		142.00000	0,178	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,853.00000	1,746	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		24.00000	0,031	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,836.00000	2,723	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,008	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		8.00000	0,007	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,079.00000	5,192	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		22.00000	0,020	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		4,093.00000	4,205	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		45.00000	0,042	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,116.00000	3,227	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		96.00000	0,088	23.68	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,167.00000	2,273	23.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		199.00000	0,184	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,270.00000	1,369	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		451.00000	0,414	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		522.00000	0,599	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1,047.00000	0,964	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		118.00000	0,149	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,949.00000	1,841	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		20.00000	0,026	17.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,935.00000	2,822	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,007	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		9.00000	0,008	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		4,980.00000	5,093	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		25.00000	0,022	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		3,996.00000	4,107	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		48.00000	0,045	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,019.00000	3,130	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		104.00000	0,096	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,075.00000	2,181	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		215.00000	0,199	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,186.00000	1,284	20.80	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	12.60	Call		491.00000	0,450	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		462.00000	0,535	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,125.00000	1,039	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		96.00000	0,124	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2,045.00000	1,936	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		16.00000	0,021	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3,034.00000	2,922	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,007	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		10.00000	0,009	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,881.00000	4,994	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		26.00000	0,025	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,897.00000	4,010	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		52.00000	0,048	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		2,923.00000	3,033	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		111.00000	0,104	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		1,982.00000	2,089	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		539.00000	0,489	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		410.00000	0,474	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,211.00000	1,117	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		82.00000	0,102	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,143.00000	2,032	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		14.00000	0,017	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,134.00000	3,021	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	0,006	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		233.00000	0,215	20.53	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	13.50	Put		1,104.00000	1,200	20.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		7,972.00000	8,086	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		3.00000	0,003	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		5,974.00000	6,088	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4,030.00000	3,917	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,002	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,872.00000	7,986	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		4.00000	0,003	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,875.00000	5,988	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,130.00000	4,017	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,002	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		7,922.00000	8,036	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		3.00000	0,003	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		5,924.00000	6,038	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4,080.00000	3,967	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,002	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,172.00000	8,286	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		3.00000	0,003	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,174.00000	6,288	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,831.00000	3,718	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,003	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	20.90	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,272.00000	8,386	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		3.00000	0,003	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,274.00000	6,388	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,731.00000	3,618	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,003	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,222.00000	8,336	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		3.00000	0,003	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,224.00000	6,338	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,781.00000	3,668	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,003	24.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,322.00000	8,436	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		3.00000	0,003	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,324.00000	6,438	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,681.00000	3,568	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,003	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,472.00000	8,586	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		2.00000	0,002	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,473.00000	6,587	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		15.00000	0,014	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,486.00000	4,599	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		70.00000	0,065	24.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,541.00000	2,650	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,532.00000	3,419	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,004	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,522.00000	8,636	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		2.00000	0,002	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,523.00000	6,637	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		14.00000	0,013	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,535.00000	4,648	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		68.00000	0,063	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,589.00000	2,698	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,422.00000	8,536	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		3.00000	0,002	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,424.00000	6,537	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		16.00000	0,014	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,437.00000	4,549	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		73.00000	0,068	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,494.00000	2,603	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,582.00000	3,469	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,004	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	30.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,722.00000	7,836	30.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		4.00000	0,004	27.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,725.00000	5,839	27.57	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	15/03/2010	Foreign Exchange Future	16.35	Call		29.00000	0,027	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,750.00000	3,862	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		123.00000	0,115	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,844.00000	1,950	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,280.00000	4,167	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,002	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,679.00000	4,566	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,001	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,631.00000	3,518	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,003	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,629.00000	4,516	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,001	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,779.00000	4,666	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,001	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,579.00000	4,466	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,001	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,022.00000	8,136	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		3.00000	0,003	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,024.00000	6,138	27.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,981.00000	3,867	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,002	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,479.00000	4,366	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,001	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	30.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,572.00000	7,686	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		5.00000	0,005	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,576.00000	5,690	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		32.00000	0,030	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,603.00000	3,715	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		137.00000	0,127	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,708.00000	1,812	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,429.00000	4,316	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,001	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	30.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,822.00000	7,936	30.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		4.00000	0,003	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,825.00000	5,938	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		27.00000	0,025	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,848.00000	3,960	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		115.00000	0,107	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		1,936.00000	2,042	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,180.00000	4,067	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,002	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,072.00000	8,186	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		3.00000	0,003	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,074.00000	6,188	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,931.00000	3,818	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,003	25.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	30.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,772.00000	7,886	30.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		4.00000	0,004	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,775.00000	5,889	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		28.00000	0,026	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,799.00000	3,911	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		119.00000	0,111	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,890.00000	1,996	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,230.00000	4,117	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,002	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,001	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,122.00000	8,236	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		3.00000	0,003	27.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,124.00000	6,238	27.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,881.00000	3,768	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,003	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.72570	12.83540		17.96	0.00	0	852.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		3.00000	0,003	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,218.00000	9,327	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		14.00000	0,012	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,229.00000	7,336	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,002	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,517.00000	9,626	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		11.00000	0,010	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,526.00000	7,634	26.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		3.00000	0,003	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,018.00000	9,127	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		16.00000	0,014	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,031.00000	7,138	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		55.00000	0,052	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,070.00000	5,176	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		140.00000	0,131	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,155.00000	3,255	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		4.00000	0,003	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,869.00000	8,977	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		18.00000	0,016	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,883.00000	6,990	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		59.00000	0,055	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		4,924.00000	5,029	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		150.00000	0,140	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,015.00000	3,114	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		4.00000	0,004	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,769.00000	8,878	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		20.00000	0,018	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,785.00000	6,892	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		438.00000	0,410	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,203.00000	1,284	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		781.00000	0,729	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		546.00000	0,603	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,276.00000	2,171	16.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		41.00000	0,045	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,251.00000	3,143	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		16.00000	0,017	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		5.00000	0,004	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,570.00000	8,678	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		23.00000	0,021	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,588.00000	6,695	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		4.00000	0,004	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,619.00000	8,728	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		22.00000	0,020	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,637.00000	6,744	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		856.00000	0,800	17.61	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		471.00000	0,524	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,522.00000	1,433	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		137.00000	0,157	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,420.00000	2,315	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		35.00000	0,039	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,399.00000	3,291	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		14.00000	0,015	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		3.00000	0,003	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,068.00000	9,177	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		54.00000	0,050	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,119.00000	5,224	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		136.00000	0,128	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,201.00000	3,302	24.13	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		3.00000	0,003	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,268.00000	9,377	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		13.00000	0,012	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,278.00000	7,386	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		49.00000	0,046	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,314.00000	5,420	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,002	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,417.00000	9,526	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		12.00000	0,010	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,427.00000	7,534	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		965.00000	0,903	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		380.00000	0,427	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,687.00000	1,595	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		102.00000	0,119	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,614.00000	2,508	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		29.00000	0,032	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,002	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,467.00000	9,576	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		11.00000	0,010	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,476.00000	7,584	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,645.00000	1,554	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		110.00000	0,128	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,565.00000	2,459	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		30.00000	0,033	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		3.00000	0,002	26.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,368.00000	9,476	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		12.00000	0,011	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,377.00000	7,485	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		317.00000	0,297	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,682.00000	1,771	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		548.00000	0,513	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		913.00000	0,987	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		994.00000	0,930	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		359.00000	0,404	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,730.00000	1,637	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		95.00000	0,111	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,663.00000	2,556	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		28.00000	0,030	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		3.00000	0,002	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,318.00000	9,426	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		48.00000	0,045	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,363.00000	5,469	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		122.00000	0,114	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,437.00000	3,538	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		3.00000	0,003	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,168.00000	9,277	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		14.00000	0,013	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,179.00000	7,287	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		3.00000	0,003	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,118.00000	9,227	26.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		15.00000	0,013	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,130.00000	7,237	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		53.00000	0,049	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,168.00000	5,273	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		133.00000	0,125	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,248.00000	3,349	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		3.00000	0,003	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		8,968.00000	9,077	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		17.00000	0,015	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		6,982.00000	7,089	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		56.00000	0,053	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,021.00000	5,127	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		143.00000	0,134	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,108.00000	3,208	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,250.00000	1,175	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		215.00000	0,249	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2,085.00000	1,985	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		50.00000	0,059	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3,054.00000	2,946	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		19.00000	0,020	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		4.00000	0,003	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		8,919.00000	9,027	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		17.00000	0,016	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		6,932.00000	7,040	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		4.00000	0,004	26.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,819.00000	8,928	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		19.00000	0,017	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,834.00000	6,941	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		426.00000	0,398	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,241.00000	1,322	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,363.00000	1,280	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		178.00000	0,204	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,228.00000	2,123	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		43.00000	0,047	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		4.00000	0,004	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,719.00000	8,828	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		20.00000	0,018	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,735.00000	6,842	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		50.00000	0,047	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,265.00000	5,371	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		81.00000	0,076	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,296.00000	4,400	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		127.00000	0,119	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,342.00000	3,443	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		207.00000	0,194	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,422.00000	2,518	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		450.00000	0,421	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,165.00000	1,245	19.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		806.00000	0,752	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		521.00000	0,576	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	14/06/2010	Foreign Exchange Future	11.55	Call		1,441.00000	1,356	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		156.00000	0,180	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,324.00000	2,219	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		39.00000	0,043	16.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,300.00000	3,192	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		15.00000	0,016	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		309.00000	0,290	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,724.00000	1,814	21.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		39.00000	0,037	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,804.00000	5,911	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		100.00000	0,094	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,865.00000	3,968	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		157.00000	0,147	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		2,922.00000	3,021	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1,054.00000	0,987	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		319.00000	0,361	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,817.00000	1,721	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		82.00000	0,095	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		41.00000	0,039	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,706.00000	5,813	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		615.00000	0,575	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		780.00000	0,849	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,117.00000	1,047	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		282.00000	0,321	16.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,905.00000	1,808	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		70.00000	0,082	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,858.00000	2,750	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		23.00000	0,024	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		47.00000	0,044	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,412.00000	5,518	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		75.00000	0,070	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,440.00000	4,544	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		119.00000	0,112	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,484.00000	3,586	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		192.00000	0,179	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,557.00000	2,653	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		414.00000	0,388	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,279.00000	1,362	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		735.00000	0,685	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		600.00000	0,659	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,325.00000	1,243	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		190.00000	0,217	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,180.00000	2,076	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		45.00000	0,050	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,152.00000	3,044	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		17.00000	0,018	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,216.00000	1,142	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		231.00000	0,266	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		2,039.00000	1,940	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		54.00000	0,064	16.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3,005.00000	2,897	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		20.00000	0,021	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		61.00000	0,057	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,876.00000	4,981	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		98.00000	0,092	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		3,913.00000	4,016	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		564.00000	0,528	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		879.00000	0,952	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1,024.00000	0,958	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		339.00000	0,382	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,711.00000	2,604	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		26.00000	0,028	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		40.00000	0,038	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,755.00000	5,862	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		102.00000	0,096	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,817.00000	3,920	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		161.00000	0,151	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,876.00000	2,975	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		343.00000	0,322	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,558.00000	1,646	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		598.00000	0,559	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		813.00000	0,883	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,085.00000	1,017	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		300.00000	0,341	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,860.00000	1,764	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		75.00000	0,088	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,809.00000	2,702	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		24.00000	0,026	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		42.00000	0,039	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,657.00000	5,763	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		67.00000	0,062	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,682.00000	4,786	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		106.00000	0,100	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,721.00000	3,824	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		169.00000	0,158	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,784.00000	2,882	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		633.00000	0,592	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		748.00000	0,816	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,149.00000	1,078	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		264.00000	0,302	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,949.00000	1,851	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		64.00000	0,075	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,907.00000	2,799	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		22.00000	0,023	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		652.00000	0,610	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		717.00000	0,784	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,182.00000	1,110	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		247.00000	0,284	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,956.00000	2,848	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		21.00000	0,022	18.91	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		46.00000	0,043	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,461.00000	5,567	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		73.00000	0,069	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,488.00000	4,593	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		116.00000	0,109	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,531.00000	3,633	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		187.00000	0,175	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,602.00000	2,699	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		713.00000	0,665	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		628.00000	0,689	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,288.00000	1,209	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		203.00000	0,233	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,132.00000	2,030	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		47.00000	0,054	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,103.00000	2,995	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		18.00000	0,019	19.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		403.00000	0,377	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,318.00000	1,401	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		51.00000	0,048	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,216.00000	5,322	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		83.00000	0,077	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,248.00000	4,351	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		130.00000	0,122	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,295.00000	3,396	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		212.00000	0,199	22.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,377.00000	2,473	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		476.00000	0,445	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,091.00000	1,169	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		58.00000	0,054	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		4,973.00000	5,078	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		94.00000	0,088	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,009.00000	4,112	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		146.00000	0,137	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,061.00000	3,161	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		241.00000	0,226	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,156.00000	2,250	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		533.00000	0,498	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		948.00000	1,022	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		64.00000	0,059	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,779.00000	4,883	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,604.00000	1,513	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		119.00000	0,137	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,517.00000	2,411	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		32.00000	0,035	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,498.00000	3,389	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,013	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		68.00000	0,064	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,633.00000	4,738	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		109.00000	0,102	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,674.00000	3,776	24.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		286.00000	0,269	21.54	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,851.00000	1,943	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,562.00000	1,473	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		127.00000	0,147	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,469.00000	2,363	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		34.00000	0,037	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		104.00000	0,098	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,769.00000	3,872	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		165.00000	0,155	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,830.00000	2,929	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		273.00000	0,256	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		1,938.00000	2,030	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		463.00000	0,433	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,128.00000	1,207	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		831.00000	0,775	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		496.00000	0,549	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,481.00000	1,394	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		146.00000	0,168	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,372.00000	2,267	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		37.00000	0,041	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,350.00000	3,241	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,015	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		15.00000	0,014	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,080.00000	7,188	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		43.00000	0,040	27.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,608.00000	5,714	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		87.00000	0,081	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,152.00000	4,255	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		173.00000	0,162	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,738.00000	2,836	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		371.00000	0,348	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,436.00000	1,522	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		882.00000	0,824	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		447.00000	0,498	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,994.00000	1,896	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		59.00000	0,070	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,448.00000	3,340	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		13.00000	0,014	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,936.00000	4,827	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		352.00000	0,330	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,517.00000	1,604	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		13.00000	0,011	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,328.00000	7,435	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		39.00000	0,036	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,854.00000	5,960	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		77.00000	0,072	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,392.00000	4,496	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		153.00000	0,144	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		2,968.00000	3,068	23.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		326.00000	0,305	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,641.00000	1,729	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		758.00000	0,707	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		573.00000	0,631	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,773.00000	1,679	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		88.00000	0,103	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,202.00000	3,093	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,017	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,687.00000	4,578	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		9.00000	0,008	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,774.00000	7,882	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		29.00000	0,026	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,294.00000	6,400	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		62.00000	0,058	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,827.00000	4,932	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		124.00000	0,117	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,389.00000	3,491	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		259.00000	0,244	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,024.00000	2,118	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		581.00000	0,543	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		846.00000	0,917	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,402.00000	1,318	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		167.00000	0,192	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,760.00000	2,653	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		25.00000	0,027	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,241.00000	4,132	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,006	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		45.00000	0,042	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,510.00000	5,616	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		72.00000	0,067	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,537.00000	4,641	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		114.00000	0,107	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,579.00000	3,681	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		182.00000	0,171	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,647.00000	2,745	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		301.00000	0,283	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,766.00000	1,857	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		392.00000	0,367	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,357.00000	1,441	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		518.00000	0,484	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		983.00000	1,058	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		691.00000	0,646	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		656.00000	0,720	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		937.00000	0,876	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		402.00000	0,450	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		334.00000	0,313	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,599.00000	1,687	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		44.00000	0,041	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,559.00000	5,665	27.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		70.00000	0,065	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,585.00000	4,689	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		111.00000	0,104	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,626.00000	3,728	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		178.00000	0,166	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,693.00000	2,790	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		382.00000	0,357	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,397.00000	1,481	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		503.00000	0,471	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,018.00000	1,095	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		671.00000	0,628	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		686.00000	0,752	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		909.00000	0,850	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		424.00000	0,474	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		362.00000	0,339	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,477.00000	1,563	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		65.00000	0,061	26.28	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,730.00000	4,835	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		489.00000	0,458	19.44	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,054.00000	1,132	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		294.00000	0,276	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,809.00000	1,900	21.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		7.00000	0,007	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		7,972.00000	8,081	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		36.00000	0,033	27.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,001.00000	6,107	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		92.00000	0,086	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,057.00000	4,160	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		236.00000	0,220	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,201.00000	2,294	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4,043.00000	3,934	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,008	22.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		8.00000	0,007	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,873.00000	7,981	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		38.00000	0,035	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,903.00000	6,009	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		96.00000	0,090	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		3,961.00000	4,064	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		247.00000	0,232	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,112.00000	2,206	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,142.00000	4,034	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,008	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		8.00000	0,007	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		7,923.00000	8,031	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		37.00000	0,034	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		5,952.00000	6,058	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,093.00000	3,984	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,008	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		6.00000	0,006	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,171.00000	8,280	26.70	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		31.00000	0,028	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,196.00000	6,302	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,845.00000	3,736	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,010	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		6.00000	0,005	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,271.00000	8,379	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		79.00000	0,074	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,344.00000	4,448	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		202.00000	0,189	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,467.00000	2,563	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,746.00000	3,637	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,011	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		6.00000	0,005	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,221.00000	8,329	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		30.00000	0,027	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,245.00000	6,351	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,795.00000	3,686	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,010	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		6.00000	0,005	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,321.00000	8,429	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		28.00000	0,025	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,343.00000	6,449	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		197.00000	0,184	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,512.00000	2,608	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,696.00000	3,587	21.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,011	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		5.00000	0,005	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,470.00000	8,579	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		25.00000	0,022	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,490.00000	6,596	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,547.00000	3,439	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		12.00000	0,013	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		5.00000	0,004	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,520.00000	8,628	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		24.00000	0,021	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,539.00000	6,645	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		5.00000	0,005	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,420.00000	8,529	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		26.00000	0,023	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,441.00000	6,547	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,597.00000	3,488	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,012	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		9.00000	0,008	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,724.00000	7,832	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		266.00000	0,250	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		1,981.00000	2,074	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,290.00000	4,182	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	0,006	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,646.00000	3,538	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		11.00000	0,012	21.27	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	8.20	Call		4,638.00000	4,528	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		3.00000	0,002	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,787.00000	4,678	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,588.00000	4,479	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		7.00000	0,006	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,022.00000	8,130	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		35.00000	0,032	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,050.00000	6,156	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		90.00000	0,084	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,105.00000	4,208	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		230.00000	0,215	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,245.00000	2,339	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,994.00000	3,885	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	0,009	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		8.00000	0,007	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,823.00000	7,931	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		253.00000	0,238	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,068.00000	2,162	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,191.00000	4,083	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		6.00000	0,007	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,488.00000	4,379	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		10.00000	0,009	26.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,575.00000	7,683	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,439.00000	4,330	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,004	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		7.00000	0,006	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,072.00000	8,180	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		34.00000	0,030	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,099.00000	6,204	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		224.00000	0,209	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,289.00000	2,383	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,944.00000	3,835	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,009	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		4.00000	0,004	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,669.00000	8,778	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		21.00000	0,019	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,686.00000	6,793	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		6.00000	0,006	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,121.00000	8,230	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		32.00000	0,029	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,147.00000	6,253	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		85.00000	0,079	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,200.00000	4,303	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		218.00000	0,204	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,333.00000	2,428	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,894.00000	3,785	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,009	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	21.20	Call		5.00000	0,005	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,370.00000	8,479	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		27.00000	0,024	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,392.00000	6,498	27.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.16160	11.21960		15.11	223,232.00	20	30,766.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,480.00000	8,538	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	45.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,480.00000	6,538	45.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,580.00000	8,638	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	45.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,580.00000	6,638	45.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,230.00000	8,288	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	44.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,230.00000	6,288	44.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	39.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,230.00000	4,288	39.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,770.00000	1,712	23.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	23.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,770.00000	2,712	28.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	28.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,770.00000	3,712	24.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	24.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,130.00000	8,188	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	44.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,130.00000	6,188	44.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	39.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,130.00000	4,188	39.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		97.00000	0,083	16.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		227.00000	0,271	16.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		875.00000	0,817	19.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		5.00000	0,005	19.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,870.00000	1,812	24.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,870.00000	2,812	29.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	29.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,870.00000	3,812	23.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	23.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,030.00000	8,088	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	44.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,030.00000	6,088	44.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		132.00000	0,114	15.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		162.00000	0,202	15.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		973.00000	0,915	19.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		3.00000	0,003	19.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,970.00000	2,912	29.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	29.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,970.00000	3,912	22.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	22.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,380.00000	8,438	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	44.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,380.00000	6,438	44.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,630.00000	8,688	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	45.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,630.00000	6,688	45.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,680.00000	8,738	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,680.00000	6,738	45.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,530.00000	8,588	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	45.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,530.00000	6,588	45.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,430.00000	8,488	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	45.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,430.00000	6,488	45.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	48.31	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	19.50	Put		8,280.00000	8,338	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	44.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,280.00000	6,338	44.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,180.00000	8,238	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	44.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,180.00000	6,238	44.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	39.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,180.00000	4,238	39.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		82.00000	0,071	16.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		262.00000	0,309	16.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		826.00000	0,769	18.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		6.00000	0,007	18.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,820.00000	1,762	24.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	24.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,820.00000	2,762	29.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	29.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,820.00000	3,762	24.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	24.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,080.00000	8,138	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	44.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,080.00000	6,138	44.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		7,980.00000	8,038	48.31	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	17.20	Call		0.00000	0,000	44.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		5,980.00000	6,038	44.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	39.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		3,980.00000	4,038	39.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	33.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		2,980.00000	3,038	33.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		154.00000	0,133	15.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		134.00000	0,171	15.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		1,022.00000	0,965	19.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2.00000	0,003	19.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		2,020.00000	1,962	25.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	25.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		3,020.00000	2,962	30.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	30.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		4,020.00000	3,962	22.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	22.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	39.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,080.00000	4,138	39.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,080.00000	3,138	34.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		113.00000	0,098	16.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		193.00000	0,236	16.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		924.00000	0,866	19.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		4.00000	0,004	19.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,920.00000	1,862	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	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,920.00000	2,862	29.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	29.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,920.00000	3,862	23.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	23.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	40.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,280.00000	4,338	40.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,280.00000	3,338	35.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		59.00000	0,052	17.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		339.00000	0,390	17.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		729.00000	0,673	18.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		9.00000	0,011	18.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,720.00000	1,662	23.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	23.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,720.00000	2,662	28.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	28.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,720.00000	3,662	25.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	25.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,380.00000	4,438	40.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		42.00000	0,037	17.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		422.00000	0,475	17.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,620.00000	1,562	23.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	23.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,620.00000	2,562	28.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	28.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,620.00000	3,562	26.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	26.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,530.00000	4,588	40.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,470.00000	1,412	22.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	22.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,470.00000	2,412	27.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	27.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,470.00000	3,412	27.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	27.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,630.00000	4,688	40.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		409.00000	0,359	16.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		39.00000	0,047	16.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,370.00000	1,312	21.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	21.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,370.00000	2,312	26.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	26.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,370.00000	3,312	28.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	28.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	41.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,830.00000	4,888	41.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	38.81	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	15.05	Put		3,830.00000	3,888	38.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,171.00000	1,113	20.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		1.00000	0,001	20.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,170.00000	2,112	25.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	25.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,170.00000	3,112	30.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	41.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,880.00000	4,938	41.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		216.00000	0,178	15.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		96.00000	0,116	15.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,121.00000	1,063	20.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		1.00000	0,001	20.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,120.00000	3,062	30.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	30.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,780.00000	4,838	41.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,780.00000	3,838	38.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		11.00000	0,010	20.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		791.00000	0,848	20.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		288.00000	0,244	15.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		68.00000	0,082	15.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,221.00000	1,163	20.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		1.00000	0,001	20.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,220.00000	2,162	26.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	26.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,220.00000	3,162	29.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	29.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,680.00000	4,738	40.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	37.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,680.00000	3,738	37.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		15.00000	0,014	19.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		695.00000	0,752	19.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		367.00000	0,319	16.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		47.00000	0,057	16.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,320.00000	1,262	21.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	21.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,320.00000	2,262	26.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	26.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,320.00000	3,262	28.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	28.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		50.00000	0,044	17.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		380.00000	0,432	17.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,430.00000	4,488	40.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,570.00000	1,512	22.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	22.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,570.00000	2,512	27.92	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	8.65	Put		0.00000	0,000	27.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,570.00000	3,512	26.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	26.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,480.00000	4,538	40.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	36.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,480.00000	3,538	36.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		30.00000	0,027	18.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		510.00000	0,565	18.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		541.00000	0,488	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		21.00000	0,026	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,520.00000	1,462	22.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	22.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,520.00000	2,462	27.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	27.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,520.00000	3,462	26.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	26.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,580.00000	4,638	40.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,580.00000	3,638	37.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		22.00000	0,019	19.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		602.00000	0,657	19.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		452.00000	0,400	16.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		32.00000	0,038	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,420.00000	1,362	22.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	22.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,420.00000	2,362	27.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	27.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,420.00000	3,362	27.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		9.00000	0,009	20.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		839.00000	0,897	20.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		18.00000	0,017	19.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		648.00000	0,705	19.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		26.00000	0,023	18.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		556.00000	0,611	18.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	46.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,880.00000	6,938	46.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	42.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,380.00000	5,438	42.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,880.00000	3,938	39.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		8.00000	0,008	20.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		888.00000	0,946	20.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		634.00000	0,579	17.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		14.00000	0,017	17.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,120.00000	2,062	25.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	25.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	46.39	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	18.25	Put		7,030.00000	7,088	46.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	42.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,530.00000	5,588	42.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	39.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,030.00000	4,088	39.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		496.00000	0,443	16.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		26.00000	0,031	16.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,970.00000	1,912	24.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	24.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,330.00000	7,388	47.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	43.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,830.00000	5,888	43.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	40.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,330.00000	4,388	40.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		251.00000	0,210	15.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		81.00000	0,098	15.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,670.00000	1,612	23.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	36.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,530.00000	3,588	36.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		13.00000	0,012	19.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		743.00000	0,800	19.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		70.00000	0,061	17.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		300.00000	0,349	17.11	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	10.95	Call		326.00000	0,280	15.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		56.00000	0,068	15.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		777.00000	0,721	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		7.00000	0,009	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	36.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,430.00000	3,488	36.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		7.00000	0,006	21.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		937.00000	0,994	21.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		36.00000	0,032	18.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		466.00000	0,520	18.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		184.00000	0,154	15.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		114.00000	0,142	15.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		587.00000	0,533	17.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		17.00000	0,021	17.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		5.00000	0,005	21.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,035.00000	1,093	21.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.98	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,380.00000	3,438	35.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		6.00000	0,006	21.39	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		986.00000	1,044	21.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		4.00000	0,004	21.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,084.00000	1,142	21.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		3.00000	0,003	22.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,233.00000	1,291	22.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		4.00000	0,004	22.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,134.00000	1,192	22.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		1.00000	0,001	24.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,481.00000	1,539	24.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		2.00000	0,002	23.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,382.00000	1,440	23.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		2.00000	0,002	23.11	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,282.00000	1,340	23.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		3.00000	0,003	22.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,183.00000	1,241	22.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		1.00000	0,001	25.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,631.00000	1,689	25.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		1.00000	0,001	24.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,531.00000	1,589	24.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		2.00000	0,002	23.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,432.00000	1,490	23.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		2.00000	0,002	23.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,332.00000	1,390	23.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		1.00000	0,001	24.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,581.00000	1,639	24.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		1.00000	0,001	25.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,781.00000	1,839	25.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		1.00000	0,001	25.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,681.00000	1,739	25.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		1.00000	0,001	25.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,731.00000	1,789	25.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,880.00000	2,938	32.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,001	26.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,880.00000	1,939	26.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,130.00000	2,188	28.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	26.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		1,930.00000	1,988	26.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		1.00000	0,001	26.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,831.00000	1,889	26.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,780.00000	2,838	32.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,680.00000	2,738	31.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,580.00000	2,638	30.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,480.00000	2,538	30.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	29.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,380.00000	2,438	29.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	29.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,280.00000	2,338	29.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	28.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,180.00000	2,238	28.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	27.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,080.00000	2,138	27.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	27.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		1,980.00000	2,038	27.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	33.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,030.00000	3,088	33.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		2,930.00000	2,988	33.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,830.00000	2,888	32.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,730.00000	2,788	31.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,630.00000	2,688	31.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,530.00000	2,588	30.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,430.00000	2,488	29.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	29.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,330.00000	2,388	29.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,230.00000	2,288	28.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	27.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,030.00000	2,088	27.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	37.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,630.00000	3,688	37.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	47.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,730.00000	7,788	47.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	43.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,730.00000	5,788	43.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	38.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,730.00000	3,788	38.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,270.00000	1,213	21.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,001	21.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,270.00000	2,212	26.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	26.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,270.00000	3,212	29.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	29.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,270.00000	4,212	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	48.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,780.00000	7,838	48.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	43.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,780.00000	5,838	43.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,220.00000	4,162	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	48.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,830.00000	7,888	48.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,170.00000	4,112	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	48.31	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	19.15	Put		7,930.00000	7,988	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	43.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		5,930.00000	5,988	43.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	39.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		3,930.00000	3,988	39.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		1,072.00000	1,014	20.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2.00000	0,002	20.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		2,070.00000	2,012	25.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	25.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		3,070.00000	3,012	30.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	30.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		4,070.00000	4,012	21.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	21.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,880.00000	7,938	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	43.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,880.00000	5,938	43.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,120.00000	4,062	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,330.00000	8,388	48.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	44.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,330.00000	6,388	44.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		681.00000	0,626	18.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		11.00000	0,014	18.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,670.00000	2,612	28.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	28.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,670.00000	3,612	25.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.36010	11.41240		17.08	6,248,055.00	550	5,555.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,238.00000	8,290	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,239.00000	6,291	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		14.00000	0,017	29.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,252.00000	4,307	29.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		60.00000	0,068	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,298.00000	2,358	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		319.00000	0,322	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		557.00000	0,612	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		877.00000	0,850	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		115.00000	0,140	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,780.00000	1,730	17.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		18.00000	0,020	17.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,766.00000	2,714	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	21.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,763.00000	3,711	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	26.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,488.00000	8,540	31.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	28.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,489.00000	6,541	28.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,588.00000	8,640	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,589.00000	6,641	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,338.00000	8,390	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,339.00000	6,391	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		134.00000	0,144	21.47	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,322.00000	1,384	21.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,138.00000	8,190	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,139.00000	6,191	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		15.00000	0,019	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,153.00000	4,209	29.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		65.00000	0,073	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,203.00000	2,263	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		352.00000	0,353	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		490.00000	0,543	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		955.00000	0,925	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		93.00000	0,115	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,877.00000	1,826	18.13	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		15.00000	0,016	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,866.00000	2,814	22.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,004	22.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,863.00000	3,811	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,001	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,988.00000	8,041	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,002	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,989.00000	6,042	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		18.00000	0,023	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,006.00000	4,063	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		74.00000	0,082	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,062.00000	2,122	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		408.00000	0,406	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		396.00000	0,446	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,078.00000	1,044	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		66.00000	0,084	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,023.00000	1,972	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		11.00000	0,012	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,015.00000	2,963	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		4,013.00000	3,961	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,001	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,038.00000	8,091	31.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,002	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,039.00000	6,092	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		17.00000	0,022	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,055.00000	4,112	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		71.00000	0,079	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,109.00000	2,169	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		389.00000	0,388	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		427.00000	0,478	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,037.00000	1,004	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		75.00000	0,094	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,974.00000	1,923	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		12.00000	0,013	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,965.00000	2,913	22.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,963.00000	3,911	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,388.00000	8,440	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,389.00000	6,441	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,638.00000	8,690	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	29.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,639.00000	6,691	29.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,688.00000	8,740	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,689.00000	6,741	29.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,538.00000	8,590	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	28.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,539.00000	6,591	28.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,438.00000	8,490	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	28.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,439.00000	6,491	28.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,288.00000	8,340	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,289.00000	6,341	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,188.00000	8,240	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	28.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,189.00000	6,241	28.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		14.00000	0,018	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,202.00000	4,258	29.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		62.00000	0,071	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,250.00000	2,311	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		335.00000	0,337	17.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		523.00000	0,577	17.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		915.00000	0,887	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		103.00000	0,127	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,828.00000	1,778	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		16.00000	0,018	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,816.00000	2,764	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	21.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,813.00000	3,761	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,088.00000	8,140	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,002	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,089.00000	6,142	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,001	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,938.00000	7,991	31.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,002	27.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,939.00000	5,992	27.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		19.00000	0,024	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,957.00000	4,014	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		35.00000	0,042	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,973.00000	3,032	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		76.00000	0,085	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,014.00000	2,075	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		166.00000	0,175	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,104.00000	1,165	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		433.00000	0,426	17.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		371.00000	0,416	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,123.00000	1,086	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		61.00000	0,076	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,072.00000	2,021	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		10.00000	0,011	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,065.00000	3,013	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		4,063.00000	4,011	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,001	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		16.00000	0,020	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,104.00000	4,160	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		32.00000	0,039	27.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,120.00000	3,179	27.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		68.00000	0,076	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,156.00000	2,216	24.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		146.00000	0,155	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,234.00000	1,295	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		370.00000	0,370	17.61	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		458.00000	0,510	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		995.00000	0,964	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		83.00000	0,104	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,925.00000	1,875	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		13.00000	0,015	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,915.00000	2,864	22.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,004	22.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,913.00000	3,861	26.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	26.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		13.00000	0,016	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,301.00000	4,356	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		28.00000	0,034	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,316.00000	3,374	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		58.00000	0,066	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,346.00000	2,406	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		124.00000	0,133	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,412.00000	1,473	21.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		304.00000	0,308	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		592.00000	0,648	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		839.00000	0,813	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		127.00000	0,153	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,731.00000	1,682	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		19.00000	0,022	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,716.00000	2,665	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,005	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,713.00000	3,661	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		12.00000	0,015	29.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,350.00000	4,405	29.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		27.00000	0,033	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,365.00000	3,423	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		55.00000	0,063	25.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,393.00000	2,453	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		119.00000	0,128	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,457.00000	1,518	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		290.00000	0,294	18.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		628.00000	0,684	18.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		802.00000	0,778	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		140.00000	0,168	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,683.00000	1,635	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		21.00000	0,025	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,667.00000	2,615	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,005	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,663.00000	3,611	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		9.00000	0,012	28.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,547.00000	4,602	28.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		24.00000	0,030	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,562.00000	3,620	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		48.00000	0,055	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,586.00000	2,645	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		102.00000	0,111	22.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,640.00000	1,701	22.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		240.00000	0,246	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		778.00000	0,836	19.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		663.00000	0,645	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		201.00000	0,235	16.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,492.00000	1,446	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		30.00000	0,036	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,468.00000	2,416	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,006	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,464.00000	3,412	24.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		2.00000	0,002	24.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		9.00000	0,011	28.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,597.00000	4,651	28.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		23.00000	0,029	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,611.00000	3,669	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		46.00000	0,053	25.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,634.00000	2,693	25.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		98.00000	0,107	22.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,686.00000	1,747	22.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		229.00000	0,235	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		817.00000	0,875	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		631.00000	0,614	16.88	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		219.00000	0,254	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,445.00000	1,400	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		33.00000	0,040	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,418.00000	2,367	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		6.00000	0,007	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,414.00000	3,362	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,002	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		11.00000	0,013	29.01	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,449.00000	4,503	29.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		25.00000	0,032	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,463.00000	3,522	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		51.00000	0,059	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,489.00000	2,549	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		110.00000	0,119	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,548.00000	1,609	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		263.00000	0,269	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		701.00000	0,759	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		730.00000	0,710	16.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		168.00000	0,200	16.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,587.00000	1,540	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		25.00000	0,030	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,567.00000	2,516	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,006	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,564.00000	3,511	25.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		2.00000	0,001	25.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		11.00000	0,014	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,399.00000	4,454	29.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		26.00000	0,032	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,414.00000	3,472	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		53.00000	0,061	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,441.00000	2,501	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		114.00000	0,124	22.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,502.00000	1,564	22.18	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	11.80	Call		276.00000	0,281	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		664.00000	0,721	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		766.00000	0,743	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		154.00000	0,183	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,635.00000	1,587	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		23.00000	0,027	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,617.00000	2,565	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,005	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,614.00000	3,561	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		2.00000	0,001	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		10.00000	0,012	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,498.00000	4,552	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		25.00000	0,031	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,513.00000	3,571	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		49.00000	0,057	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,537.00000	2,597	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		106.00000	0,115	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,594.00000	1,655	22.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		251.00000	0,257	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		739.00000	0,797	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		696.00000	0,677	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		184.00000	0,217	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,540.00000	1,493	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		28.00000	0,033	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,518.00000	2,466	20.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,006	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,514.00000	3,462	25.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		2.00000	0,002	25.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		7.00000	0,009	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,745.00000	4,799	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		21.00000	0,027	28.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,759.00000	3,817	28.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		41.00000	0,048	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,779.00000	2,838	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		88.00000	0,097	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,826.00000	1,887	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		199.00000	0,207	19.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		937.00000	0,997	19.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		540.00000	0,528	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		278.00000	0,318	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,305.00000	1,263	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		43.00000	0,053	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,270.00000	2,218	19.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,008	19.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,264.00000	3,212	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		8.00000	0,010	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,646.00000	4,700	28.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		22.00000	0,028	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,660.00000	3,718	28.58	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	14.05	Call		44.00000	0,052	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,682.00000	2,742	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		94.00000	0,103	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,732.00000	1,793	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		218.00000	0,225	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		856.00000	0,915	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		599.00000	0,584	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		237.00000	0,274	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,398.00000	1,354	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		36.00000	0,044	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,369.00000	2,317	19.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		7.00000	0,007	19.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,364.00000	3,312	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		8.00000	0,010	28.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,696.00000	4,750	28.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		22.00000	0,028	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,710.00000	3,768	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		42.00000	0,050	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,730.00000	2,790	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		91.00000	0,100	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,779.00000	1,840	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		569.00000	0,556	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		257.00000	0,296	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,352.00000	1,308	17.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		40.00000	0,048	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,319.00000	2,268	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		7.00000	0,008	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,314.00000	3,262	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		7.00000	0,009	28.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,795.00000	4,849	28.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		20.00000	0,026	28.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,808.00000	3,866	28.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		39.00000	0,047	26.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,827.00000	2,887	26.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		85.00000	0,094	23.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,873.00000	1,934	23.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		190.00000	0,198	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		978.00000	1,038	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		511.00000	0,501	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		299.00000	0,341	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,259.00000	1,218	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		47.00000	0,058	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,220.00000	2,169	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		8.00000	0,009	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,214.00000	3,162	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		6.00000	0,008	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,844.00000	4,898	28.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		20.00000	0,025	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,858.00000	3,915	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		38.00000	0,045	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,876.00000	2,935	26.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		82.00000	0,091	23.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,920.00000	1,981	23.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		182.00000	0,190	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,020.00000	1,080	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		484.00000	0,475	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		322.00000	0,365	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,213.00000	1,173	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		51.00000	0,063	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,171.00000	2,119	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		9.00000	0,009	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,164.00000	3,113	23.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,003	23.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		208.00000	0,216	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		896.00000	0,956	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,001	30.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,738.00000	7,791	30.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		2.00000	0,002	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,740.00000	5,792	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,263.00000	4,210	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,001	31.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,888.00000	7,941	31.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		2.00000	0,002	27.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,890.00000	5,942	27.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		19.00000	0,025	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,907.00000	3,965	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		79.00000	0,088	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,967.00000	2,028	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		458.00000	0,450	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		346.00000	0,390	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,168.00000	1,129	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		56.00000	0,069	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,122.00000	2,070	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		10.00000	0,010	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,115.00000	3,063	23.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		3.00000	0,003	23.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,113.00000	4,061	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,001	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,001	31.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,838.00000	7,891	31.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		2.00000	0,002	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,840.00000	5,892	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,163.00000	4,111	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,001	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,001	30.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,688.00000	7,741	30.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		2.00000	0,002	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,690.00000	5,742	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,313.00000	4,260	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,001	30.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,788.00000	7,841	30.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		2.00000	0,002	28.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,790.00000	5,842	28.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,213.00000	4,161	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,001	27.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.54970	11.59740		17.42	69,298.20	6	1,855.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		425.00000	0,418	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		928.00000	0,968	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		483.00000	0,474	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		786.00000	0,824	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		453.00000	0,445	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		856.00000	0,895	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		16.00000	0,019	32.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,719.00000	7,769	32.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		39.00000	0,042	30.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,742.00000	5,792	30.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		85.00000	0,089	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,788.00000	3,839	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		214.00000	0,216	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,917.00000	1,966	22.09	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		731.00000	0,709	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		434.00000	0,459	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,411.00000	1,372	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		114.00000	0,122	16.41	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,325.00000	2,279	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		28.00000	0,029	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,307.00000	3,259	21.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		10.00000	0,009	21.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,299.00000	4,252	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		14.00000	0,016	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,017.00000	8,066	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		35.00000	0,038	30.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,038.00000	6,088	30.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		76.00000	0,080	27.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,079.00000	4,130	27.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		185.00000	0,187	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,188.00000	2,237	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		591.00000	0,573	17.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		594.00000	0,623	17.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,169.00000	1,134	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		172.00000	0,184	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,037.00000	1,992	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		40.00000	0,042	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,010.00000	2,962	20.00	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	8.60	Put		13.00000	0,012	20.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		4,001.00000	3,954	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		13.00000	0,016	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,116.00000	8,166	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		34.00000	0,036	30.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,137.00000	6,186	30.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		73.00000	0,076	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,176.00000	4,226	27.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		176.00000	0,178	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,279.00000	2,328	23.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		550.00000	0,537	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		653.00000	0,687	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,093.00000	1,064	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		196.00000	0,214	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,941.00000	1,899	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		44.00000	0,049	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,911.00000	2,864	19.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		14.00000	0,014	19.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,902.00000	3,855	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,005	23.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		15.00000	0,018	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,768.00000	7,818	32.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		38.00000	0,041	30.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,791.00000	5,841	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	14/06/2010	Foreign Exchange Future	15.35	Call		83.00000	0,087	26.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,836.00000	3,887	26.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		209.00000	0,211	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,962.00000	2,011	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		706.00000	0,684	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		459.00000	0,484	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,370.00000	1,330	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		123.00000	0,130	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,277.00000	2,230	17.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		30.00000	0,030	17.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,257.00000	3,209	20.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		10.00000	0,009	20.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,249.00000	4,202	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		15.00000	0,018	32.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,818.00000	7,868	32.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		37.00000	0,041	30.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,840.00000	5,891	30.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		82.00000	0,086	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,885.00000	3,936	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		204.00000	0,206	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,007.00000	2,056	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		682.00000	0,660	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		485.00000	0,510	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,328.00000	1,289	16.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		131.00000	0,139	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,229.00000	2,182	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		32.00000	0,032	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,208.00000	3,160	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		11.00000	0,010	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,200.00000	4,153	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		14.00000	0,017	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,967.00000	8,017	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		36.00000	0,039	30.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,989.00000	6,039	30.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		77.00000	0,081	27.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,030.00000	4,081	27.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		189.00000	0,192	22.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,142.00000	2,192	22.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		612.00000	0,592	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		565.00000	0,592	17.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,208.00000	1,170	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		161.00000	0,170	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,084.00000	2,038	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		37.00000	0,038	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,059.00000	3,012	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		12.00000	0,012	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		4,051.00000	4,004	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	23.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		15.00000	0,018	32.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,868.00000	7,918	32.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		37.00000	0,040	30.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,890.00000	5,940	30.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		80.00000	0,084	26.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,933.00000	3,984	26.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		199.00000	0,201	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,052.00000	2,101	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		658.00000	0,637	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		511.00000	0,537	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,288.00000	1,249	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		141.00000	0,149	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,180.00000	2,134	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		33.00000	0,034	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,158.00000	3,110	20.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		11.00000	0,010	20.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,150.00000	4,103	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		14.00000	0,017	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,917.00000	7,967	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		36.00000	0,039	30.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,939.00000	5,989	30.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		79.00000	0,083	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,982.00000	4,033	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		194.00000	0,196	22.63	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	13.50	Put		2,097.00000	2,146	22.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		635.00000	0,614	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		538.00000	0,564	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,248.00000	1,209	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		151.00000	0,159	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,132.00000	2,086	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		35.00000	0,036	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,109.00000	3,061	20.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		12.00000	0,011	20.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		4,100.00000	4,053	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,003	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		12.00000	0,014	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,265.00000	8,314	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		31.00000	0,034	30.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,284.00000	6,334	30.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		69.00000	0,072	27.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,322.00000	4,372	27.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		163.00000	0,165	23.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,416.00000	2,465	23.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		499.00000	0,489	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		752.00000	0,789	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		992.00000	0,965	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		245.00000	0,265	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,804.00000	1,763	16.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		57.00000	0,063	16.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,764.00000	2,717	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		17.00000	0,017	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,753.00000	3,705	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,005	22.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		12.00000	0,015	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,215.00000	8,265	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		32.00000	0,035	30.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,235.00000	6,285	30.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		70.00000	0,073	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,273.00000	4,323	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		167.00000	0,169	23.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,370.00000	2,419	23.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		515.00000	0,504	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		718.00000	0,754	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,025.00000	0,997	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		228.00000	0,247	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,850.00000	1,808	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		53.00000	0,058	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,813.00000	2,766	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		16.00000	0,016	19.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,803.00000	3,755	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		6.00000	0,005	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		11.00000	0,014	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,314.00000	8,364	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		31.00000	0,033	30.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,334.00000	6,383	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		67.00000	0,070	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,370.00000	4,420	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		159.00000	0,161	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,462.00000	2,511	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		960.00000	0,933	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		263.00000	0,283	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,759.00000	1,718	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		62.00000	0,068	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,715.00000	2,668	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	0,018	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,703.00000	3,656	22.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,006	22.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		11.00000	0,013	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,364.00000	8,413	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		30.00000	0,033	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,383.00000	6,433	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		66.00000	0,069	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,419.00000	4,469	27.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		155.00000	0,157	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,508.00000	2,557	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		468.00000	0,459	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		821.00000	0,859	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		929.00000	0,903	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		282.00000	0,303	16.67	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,714.00000	1,673	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		67.00000	0,073	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,666.00000	2,619	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,019	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,654.00000	3,606	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		7.00000	0,006	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		13.00000	0,015	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,166.00000	8,215	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		33.00000	0,035	30.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,186.00000	6,235	30.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		72.00000	0,075	27.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,225.00000	4,275	27.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		172.00000	0,173	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,325.00000	2,373	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		532.00000	0,521	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		685.00000	0,721	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,059.00000	1,030	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		212.00000	0,230	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,895.00000	1,854	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		48.00000	0,054	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,862.00000	2,815	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		15.00000	0,015	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,853.00000	3,805	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		6.00000	0,005	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		11.00000	0,013	32.26	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	20.00	Put		8,414.00000	8,463	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		29.00000	0,032	30.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,432.00000	6,482	30.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		64.00000	0,067	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,467.00000	4,517	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		151.00000	0,153	23.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,554.00000	2,603	23.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		898.00000	0,873	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		301.00000	0,323	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,670.00000	1,629	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		73.00000	0,079	16.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,617.00000	2,570	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,020	18.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,604.00000	3,556	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,006	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		10.00000	0,012	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,563.00000	8,612	32.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		27.00000	0,030	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,580.00000	6,630	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		60.00000	0,064	28.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,613.00000	4,664	28.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		140.00000	0,143	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,693.00000	2,743	24.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		412.00000	0,406	19.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		965.00000	1,006	19.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		811.00000	0,787	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		364.00000	0,387	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,538.00000	1,498	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		91.00000	0,098	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,471.00000	2,424	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		24.00000	0,024	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,455.00000	3,408	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,008	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.91610	11.96490		17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		83.00000	0,088	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,318.00000	8,372	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		132.00000	0,137	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,367.00000	6,421	28.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		211.00000	0,214	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,446.00000	4,498	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		376.00000	0,375	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,611.00000	2,659	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		787.00000	0,770	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,022.00000	1,054	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,226.00000	1,195	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		461.00000	0,479	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,932.00000	1,893	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		167.00000	0,177	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,816.00000	2,774	17.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		51.00000	0,058	17.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,787.00000	3,739	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		22.00000	0,023	19.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		838.00000	0,819	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		923.00000	0,953	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		82.00000	0,086	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,367.00000	8,420	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		131.00000	0,136	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,416.00000	6,470	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		208.00000	0,212	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,493.00000	4,546	25.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		369.00000	0,369	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,654.00000	2,703	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		771.00000	0,754	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,056.00000	1,088	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,199.00000	1,168	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		484.00000	0,502	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,892.00000	1,852	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		177.00000	0,186	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,770.00000	2,727	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		55.00000	0,061	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,738.00000	3,690	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		23.00000	0,024	19.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		63.00000	0,067	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,048.00000	9,101	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		112.00000	0,117	29.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,097.00000	7,151	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		174.00000	0,179	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,159.00000	5,213	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		296.00000	0,298	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,281.00000	3,332	23.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		583.00000	0,574	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,568.00000	1,608	19.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		875.00000	0,854	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		860.00000	0,888	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,372.00000	1,337	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		357.00000	0,371	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,141.00000	2,100	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		126.00000	0,134	16.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		3,052.00000	3,009	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		37.00000	0,043	17.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		65.00000	0,070	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		8,950.00000	9,004	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		114.00000	0,119	29.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		6,999.00000	7,053	29.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		179.00000	0,183	26.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,064.00000	5,117	26.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		305.00000	0,307	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,190.00000	3,241	23.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		605.00000	0,595	19.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,490.00000	1,529	19.72	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	13/12/2010	Foreign Exchange Future	11.85	Call		914.00000	0,892	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		799.00000	0,826	17.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,437.00000	1,402	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		322.00000	0,336	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,227.00000	2,186	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		112.00000	0,120	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,148.00000	3,104	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		33.00000	0,038	17.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		90.00000	0,095	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,125.00000	8,179	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		138.00000	0,143	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,173.00000	6,227	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		222.00000	0,226	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,257.00000	4,310	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		402.00000	0,401	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,437.00000	2,485	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		856.00000	0,836	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		891.00000	0,920	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,341.00000	1,307	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		376.00000	0,391	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,098.00000	2,058	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		133.00000	0,142	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		3,004.00000	2,961	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		39.00000	0,045	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,985.00000	3,936	20.10	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	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,020	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		86.00000	0,091	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,221.00000	8,275	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		135.00000	0,140	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,270.00000	6,324	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		216.00000	0,220	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,351.00000	4,404	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		388.00000	0,387	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,523.00000	2,571	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		821.00000	0,802	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		956.00000	0,986	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,282.00000	1,250	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		417.00000	0,434	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		2,014.00000	1,974	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		149.00000	0,158	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,910.00000	2,867	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		45.00000	0,051	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,886.00000	3,838	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,022	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		77.00000	0,082	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,512.00000	8,566	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		126.00000	0,131	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,561.00000	6,615	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		200.00000	0,204	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,635.00000	4,688	25.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		352.00000	0,352	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,787.00000	2,836	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		724.00000	0,709	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,159.00000	1,193	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,120.00000	1,092	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		555.00000	0,576	17.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,772.00000	1,734	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		207.00000	0,218	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,631.00000	2,589	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		66.00000	0,073	17.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,590.00000	3,543	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		25.00000	0,027	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		73.00000	0,078	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,658.00000	8,712	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		122.00000	0,127	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,707.00000	6,761	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		192.00000	0,196	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,777.00000	4,830	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		335.00000	0,336	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		2,920.00000	2,970	22.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		681.00000	0,668	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,266.00000	1,302	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1,047.00000	1,020	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		632.00000	0,654	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,657.00000	1,619	16.32	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		242.00000	0,253	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,494.00000	2,453	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		79.00000	0,087	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,443.00000	3,397	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		28.00000	0,031	18.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		94.00000	0,099	30.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		7,979.00000	8,033	30.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		143.00000	0,148	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,028.00000	6,082	28.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		231.00000	0,235	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,116.00000	4,169	25.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		423.00000	0,421	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,308.00000	2,355	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,132.00000	4,083	20.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		17.00000	0,017	20.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		93.00000	0,098	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,028.00000	8,082	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		142.00000	0,147	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,077.00000	6,131	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		229.00000	0,232	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,164.00000	4,216	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		416.00000	0,414	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,351.00000	2,398	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		894.00000	0,872	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		829.00000	0,856	17.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,402.00000	1,367	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		337.00000	0,351	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,183.00000	2,142	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		118.00000	0,126	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,099.00000	3,056	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		34.00000	0,040	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		4,084.00000	4,034	20.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		19.00000	0,018	20.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		91.00000	0,096	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,076.00000	8,130	30.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		140.00000	0,145	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,125.00000	6,179	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		225.00000	0,229	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,210.00000	4,263	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		409.00000	0,407	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,394.00000	2,441	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		4,034.00000	3,985	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		19.00000	0,019	20.24	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.59200	253.50500			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			321.99300	321.62300			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			298.68200	298.40200			8,960,460.00	3	592.00
ALBI	On	06/05/2010	Index Future			304.18600	303.87300			179,469,740.00	59	127.00
ALBI	On	05/08/2010	Index Future			309.45900	309.12700			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			6.76950	6.86000		15.50	385,861.50	57	12,062.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		7,990.00000	8,081	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	48.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		3,990.00000	4,081	48.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,000	43.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		1,991.00000	2,081	43.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		1,012.00000	0,921	30.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		2.00000	0,002	30.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		2,010.00000	1,920	25.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,001	25.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		4,010.00000	3,920	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,940.00000	8,031	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	54.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,940.00000	6,031	54.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	48.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,940.00000	4,031	48.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	43.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,941.00000	2,032	43.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,061.00000	0,971	31.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,002	31.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,060.00000	1,970	25.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,001	25.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,060.00000	2,970	23.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,001	23.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,060.00000	3,970	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		8,040.00000	8,131	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	54.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		6,040.00000	6,131	54.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	48.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		4,040.00000	4,131	48.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,000	43.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		2,041.00000	2,131	43.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		1,960.00000	1,870	25.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,001	25.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		2,960.00000	2,870	23.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,001	23.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		3,960.00000	3,870	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,890.00000	7,981	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	54.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,890.00000	5,981	54.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	48.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,890.00000	3,981	48.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	43.02	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		1,891.00000	1,982	43.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,111.00000	1,021	32.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		1.00000	0,002	32.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,110.00000	2,020	24.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,001	24.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,110.00000	3,020	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,110.00000	4,020	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	60.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,840.00000	7,931	60.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	53.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,840.00000	5,931	53.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	47.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,840.00000	3,931	47.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	42.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,841.00000	1,932	42.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,160.00000	1,070	31.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,001	31.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,160.00000	2,070	24.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,001	24.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,160.00000	3,070	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,160.00000	4,070	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,001	23.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	59.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,540.00000	7,631	59.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	53.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,540.00000	5,631	53.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	47.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,540.00000	3,631	47.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		1.00000	0,001	38.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,541.00000	1,632	38.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,460.00000	1,370	29.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,001	29.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,460.00000	2,370	24.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,001	24.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,460.00000	3,370	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,460.00000	4,370	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	60.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,790.00000	7,881	60.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	53.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,790.00000	5,881	53.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	47.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,790.00000	3,881	47.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,001	41.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,791.00000	1,882	41.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,210.00000	1,120	31.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,001	31.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,210.00000	2,120	24.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,001	24.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,210.00000	3,120	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,210.00000	4,120	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	60.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,740.00000	7,831	60.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	47.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,740.00000	3,831	47.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,001	40.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,741.00000	1,832	40.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,260.00000	1,170	31.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,001	31.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,260.00000	2,170	24.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,001	24.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,260.00000	4,170	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	59.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,690.00000	7,781	59.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	47.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,690.00000	3,781	47.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,001	40.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,691.00000	1,782	40.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,310.00000	1,220	30.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,001	30.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,310.00000	2,220	24.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,001	24.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,310.00000	4,220	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	59.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,640.00000	7,731	59.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	53.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,640.00000	5,731	53.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	47.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,640.00000	3,731	47.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,001	39.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,641.00000	1,732	39.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,360.00000	1,270	30.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,001	30.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,360.00000	2,270	24.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,001	24.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,360.00000	3,270	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,360.00000	4,270	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	59.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,590.00000	7,681	59.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	53.22	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	12.45	Put		5,590.00000	5,681	53.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	47.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,590.00000	3,681	47.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,001	38.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,591.00000	1,682	38.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,410.00000	1,320	29.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,001	29.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,410.00000	2,320	24.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,001	24.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,410.00000	3,320	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,410.00000	4,320	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	59.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,490.00000	7,581	59.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	52.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,490.00000	5,581	52.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	47.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,490.00000	3,581	47.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,510.00000	2,420	24.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,001	24.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,510.00000	3,420	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		912.00000	0,822	28.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		2.00000	0,003	28.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.05	Call		813.00000	0,723	27.12	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.05	Put		3.00000	0,004	27.12	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.15	Call		715.00000	0,625	25.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.15	Put		5.00000	0,006	25.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.00	Call		863.00000	0,773	27.95	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.00	Put		3.00000	0,004	27.95	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.90	Call		962.00000	0,872	29.61	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.90	Put		2.00000	0,003	29.61	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.20	Call		666.00000	0,577	24.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.20	Put		6.00000	0,008	24.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.10	Call		764.00000	0,674	26.29	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.10	Put		4.00000	0,005	26.29	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.55	Call		0.00000	0,000	53.52	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.55	Put		5,690.00000	5,781	53.52	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.05	Call		0.00000	0,000	49.01	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.05	Put		4,190.00000	4,281	49.01	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.55	Call		0.00000	0,000	45.05	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.55	Put		2,690.00000	2,781	45.05	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.05	Call		2.00000	0,001	33.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.05	Put		1,192.00000	1,282	33.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.05	Call		1,810.00000	1,720	26.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.05	Put		0.00000	0,001	26.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.55	Call		3,310.00000	3,220	23.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.55	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.05	Call		4,810.00000	4,720	23.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,310.00000	6,220	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	53.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,740.00000	5,831	53.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	49.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,240.00000	4,331	49.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	45.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,740.00000	2,831	45.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		2.00000	0,001	34.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,242.00000	1,332	34.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,760.00000	1,670	27.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,001	27.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,260.00000	3,170	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,760.00000	4,670	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,260.00000	6,170	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	54.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		5,990.00000	6,081	54.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	49.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,490.00000	4,581	49.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	45.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		2,990.00000	3,081	45.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		1.00000	0,001	37.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,491.00000	1,582	37.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,510.00000	1,420	29.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,001	29.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		3,010.00000	2,920	23.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,001	23.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,510.00000	4,420	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		6,010.00000	5,920	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		617.00000	0,528	23.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		7.00000	0,009	23.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		19.00000	0,012	22.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		409.00000	0,493	22.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		29.00000	0,017	21.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		319.00000	0,398	21.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		43.00000	0,026	19.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		233.00000	0,307	19.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		66.00000	0,041	18.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		156.00000	0,222	18.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		102.00000	0,064	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		92.00000	0,145	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		169.00000	0,100	15.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		59.00000	0,081	15.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		334.00000	0,251	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
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.55	Put		24.00000	0,032	18.82	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Call		426.00000	0,340	20.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Put		16.00000	0,021	20.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Call		520.00000	0,433	22.14	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Put		10.00000	0,014	22.14	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Call		569.00000	0,480	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Put		9.00000	0,011	22.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Call		473.00000	0,386	21.31	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Put		13.00000	0,017	21.31	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Call		16.00000	0,010	23.07	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Put		456.00000	0,541	23.07	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Call		23.00000	0,014	21.69	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Put		363.00000	0,445	21.69	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Call		35.00000	0,021	20.32	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Put		275.00000	0,352	20.32	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Call		53.00000	0,033	18.94	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Put		193.00000	0,264	18.94	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Call		82.00000	0,051	17.57	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Put		122.00000	0,182	17.57	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Call		134.00000	0,080	16.19	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Put		74.00000	0,111	16.19	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Call		207.00000	0,133	16.33	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Put		47.00000	0,064	16.33	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Call		290.00000	0,210	17.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Put		30.00000	0,041	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
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.50	Call		380.00000	0,295	19.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.50	Put		20.00000	0,026	19.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.65	Call		248.00000	0,170	17.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.65	Put		38.00000	0,051	17.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.05	Call		0.00000	0,000	60.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.05	Put		8,190.00000	8,281	60.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.05	Call		0.00000	0,000	55.10	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.05	Put		6,190.00000	6,281	55.10	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.05	Call		0.00000	0,000	43.78	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.05	Put		2,190.00000	2,281	43.78	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.05	Call		2,810.00000	2,720	23.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.05	Put		0.00000	0,001	23.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.05	Call		3,810.00000	3,720	23.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.05	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.00	Call		0.00000	0,000	60.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.00	Put		8,140.00000	8,231	60.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.00	Call		0.00000	0,000	54.94	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.00	Put		6,140.00000	6,231	54.94	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.00	Call		0.00000	0,000	48.86	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.00	Put		4,140.00000	4,231	48.86	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.00	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.00	Put		2,140.00000	2,231	43.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.00	Call		1,860.00000	1,770	26.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.00	Put		0.00000	0,001	26.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.00	Call		2,860.00000	2,770	23.55	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	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,001	23.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,860.00000	3,770	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,240.00000	8,331	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	55.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,240.00000	6,331	55.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	43.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,240.00000	2,331	43.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,760.00000	2,670	23.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,001	23.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,760.00000	3,670	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,090.00000	8,181	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	54.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,090.00000	6,181	54.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	48.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,090.00000	4,181	48.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	43.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,090.00000	2,181	43.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,910.00000	1,820	26.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,001	26.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,910.00000	2,820	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,001	23.46	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	2.95	Call		3,910.00000	3,820	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,340.00000	8,431	60.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	55.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,340.00000	6,431	55.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,340.00000	4,431	49.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	44.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,340.00000	2,431	44.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,660.00000	1,570	28.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,001	28.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,660.00000	2,570	23.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,001	23.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,660.00000	3,570	23.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,001	23.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.82840	6.91350		16.07	68,284.00	10	8,573.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,887.00000	7,972	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	36.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,887.00000	5,972	36.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		2.00000	0,001	30.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,889.00000	3,973	30.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		12.00000	0,010	23.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,899.00000	1,982	23.94	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,125.00000	1,042	18.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		12.00000	0,014	18.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,115.00000	2,030	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,114.00000	3,028	29.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	29.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,114.00000	4,028	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		1.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,987.00000	8,072	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,987.00000	6,072	37.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,001	31.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,989.00000	4,073	31.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		10.00000	0,009	24.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,997.00000	2,081	24.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,028.00000	0,948	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		15.00000	0,020	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,015.00000	1,931	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,003	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,014.00000	2,928	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,014.00000	3,928	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		1.00000	0,000	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	43.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,037.00000	8,122	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,037.00000	6,122	37.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,001	31.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,038.00000	4,123	31.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		10.00000	0,008	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,047.00000	2,130	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		981.00000	0,902	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		18.00000	0,024	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,966.00000	1,881	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,964.00000	2,878	28.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	28.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,964.00000	3,878	33.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		1.00000	0,000	33.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,937.00000	8,022	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,937.00000	6,022	36.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,001	31.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,939.00000	4,023	31.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		11.00000	0,009	24.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,948.00000	2,031	24.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,077.00000	0,995	18.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		14.00000	0,017	18.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,065.00000	1,980	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,064.00000	2,978	28.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	28.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,064.00000	3,978	33.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		1.00000	0,000	33.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	42.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,837.00000	7,922	42.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	36.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,837.00000	5,922	36.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,001	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,839.00000	3,923	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		13.00000	0,010	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,850.00000	1,932	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,174.00000	1,091	18.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		11.00000	0,013	18.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,165.00000	2,080	26.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	26.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,164.00000	3,078	29.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	29.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,164.00000	4,078	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		1.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,537.00000	7,622	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,000	35.74	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	15/03/2010	Foreign Exchange Future	12.45	Put		5,538.00000	5,622	35.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,002	29.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,539.00000	3,624	29.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		19.00000	0,016	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,556.00000	1,638	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,469.00000	1,385	21.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,007	21.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,464.00000	2,379	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,464.00000	3,378	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		1.00000	0,000	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,464.00000	4,378	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		1.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	42.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,737.00000	7,822	42.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,000	36.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,738.00000	5,822	36.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,002	30.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,739.00000	3,824	30.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		14.00000	0,012	23.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,751.00000	1,834	23.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,272.00000	1,188	19.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		9.00000	0,010	19.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,264.00000	2,179	26.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.55	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	15/03/2010	Foreign Exchange Future	3.65	Call		3,264.00000	3,178	29.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	29.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,264.00000	4,178	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		1.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,787.00000	7,872	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,787.00000	5,872	36.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,002	30.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,789.00000	3,874	30.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		13.00000	0,011	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,800.00000	1,883	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,223.00000	1,140	19.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		10.00000	0,012	19.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,214.00000	2,130	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,002	26.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,214.00000	3,128	29.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	29.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,214.00000	4,128	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		1.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	42.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,687.00000	7,772	42.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,000	36.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,688.00000	5,772	36.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,002	30.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,689.00000	3,774	30.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		15.00000	0,013	23.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,702.00000	1,785	23.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,321.00000	1,237	19.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		8.00000	0,009	19.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,314.00000	2,229	26.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	26.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,314.00000	3,228	30.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	30.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,314.00000	4,228	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,637.00000	7,722	42.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,000	36.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,638.00000	5,722	36.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	30.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,639.00000	3,724	30.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		16.00000	0,014	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,653.00000	1,736	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,371.00000	1,287	20.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		8.00000	0,009	20.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,364.00000	2,279	26.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	26.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,364.00000	3,278	30.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	30.32	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	2.55	Call		4,364.00000	4,278	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		1.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,587.00000	7,672	42.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,000	35.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,588.00000	5,672	35.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,002	29.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,589.00000	3,674	29.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		18.00000	0,015	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,605.00000	1,687	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,420.00000	1,336	20.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		7.00000	0,008	20.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,414.00000	2,329	27.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	27.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,414.00000	3,328	30.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	30.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,414.00000	4,328	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		1.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,487.00000	7,572	41.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	35.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,488.00000	5,573	35.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,002	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,489.00000	3,574	29.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		20.00000	0,017	22.36	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		1,507.00000	1,589	22.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,519.00000	1,434	21.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		6.00000	0,006	21.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,514.00000	2,429	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,001	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,514.00000	3,428	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		1.00000	0,000	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,514.00000	4,428	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		1.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		843.00000	0,766	17.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		30.00000	0,038	17.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		934.00000	0,856	17.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		21.00000	0,028	17.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		888.00000	0,810	17.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		25.00000	0,032	17.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		231.00000	0,193	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		268.00000	0,315	16.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		278.00000	0,231	16.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		215.00000	0,253	16.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		336.00000	0,280	16.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		173.00000	0,202	16.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		471.00000	0,406	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		108.00000	0,128	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		546.00000	0,478	16.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		83.00000	0,100	16.91	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		626.00000	0,555	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		63.00000	0,077	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		710.00000	0,636	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		47.00000	0,058	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		798.00000	0,722	17.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		35.00000	0,044	17.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		754.00000	0,679	17.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		41.00000	0,051	17.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		177.00000	0,147	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		364.00000	0,419	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		211.00000	0,176	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		298.00000	0,348	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		251.00000	0,211	16.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		238.00000	0,283	16.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		306.00000	0,252	16.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		193.00000	0,224	16.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		368.00000	0,309	16.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		155.00000	0,181	16.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		435.00000	0,372	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		122.00000	0,144	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		508.00000	0,441	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		95.00000	0,113	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		586.00000	0,516	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		73.00000	0,088	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		668.00000	0,595	17.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		55.00000	0,067	17.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		401.00000	0,340	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		138.00000	0,162	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,187.00000	8,272	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,187.00000	6,272	37.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,001	31.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,188.00000	4,273	31.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		8.00000	0,007	24.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,195.00000	2,279	24.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,816.00000	1,732	23.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		3.00000	0,004	23.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,814.00000	2,728	28.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	28.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,814.00000	3,728	32.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		1.00000	0,000	32.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,137.00000	8,222	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,137.00000	6,222	37.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,138.00000	4,223	31.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		9.00000	0,007	24.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,146.00000	2,229	24.82	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	15/03/2010	Foreign Exchange Future	7.05	Call		193.00000	0,161	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		330.00000	0,383	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,866.00000	1,781	24.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,864.00000	2,778	28.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	28.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,864.00000	3,778	32.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	32.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,087.00000	8,172	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,087.00000	6,172	37.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,001	31.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,088.00000	4,173	31.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		9.00000	0,008	24.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,096.00000	2,180	24.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,916.00000	1,831	24.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	24.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,914.00000	2,828	28.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	28.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,914.00000	3,828	32.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		1.00000	0,000	32.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,237.00000	8,322	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,237.00000	6,322	37.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	31.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,238.00000	4,323	31.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		8.00000	0,006	25.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,245.00000	2,328	25.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		162.00000	0,134	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		399.00000	0,456	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,767.00000	1,682	23.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	23.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,764.00000	2,679	28.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	28.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,764.00000	3,678	32.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		1.00000	0,000	32.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,337.00000	8,422	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,337.00000	6,422	38.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	32.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,338.00000	4,423	32.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		7.00000	0,006	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,344.00000	2,428	25.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		136.00000	0,112	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		473.00000	0,534	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,667.00000	1,583	22.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,005	22.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,664.00000	2,579	27.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	27.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,664.00000	3,578	31.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	31.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.87560	6.95850		16.40	0.00	0	1.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	33.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,643.00000	7,725	33.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	29.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,644.00000	5,726	29.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		8.00000	0,007	26.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,650.00000	3,731	26.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		64.00000	0,057	23.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,706.00000	1,781	23.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		530.00000	0,476	16.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		172.00000	0,200	16.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,374.00000	1,292	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		16.00000	0,016	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,359.00000	2,279	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,003	23.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,359.00000	3,276	29.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	29.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,359.00000	4,276	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	33.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,593.00000	7,675	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	12.55	Call		2.00000	0,002	29.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,594.00000	5,676	29.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		9.00000	0,007	26.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,601.00000	3,681	26.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		67.00000	0,060	22.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,659.00000	1,734	22.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		562.00000	0,506	16.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		154.00000	0,180	16.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,423.00000	1,341	17.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		15.00000	0,015	17.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,409.00000	2,329	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,003	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,409.00000	3,326	29.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	29.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,409.00000	4,326	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		1.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	32.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,543.00000	7,625	32.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	0,002	29.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,544.00000	5,626	29.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		9.00000	0,008	26.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,551.00000	3,632	26.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		70.00000	0,062	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,612.00000	1,686	22.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		595.00000	0,538	15.99	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		137.00000	0,162	15.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,472.00000	1,390	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		14.00000	0,014	17.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,459.00000	2,379	24.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		1.00000	0,003	24.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,459.00000	3,376	29.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		1.00000	0,000	29.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,459.00000	4,376	30.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		1.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		470.00000	0,420	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		212.00000	0,244	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		1.00000	0,001	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,893.00000	7,975	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		2.00000	0,002	30.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,894.00000	5,976	30.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		6.00000	0,006	26.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,898.00000	3,980	26.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		53.00000	0,048	23.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,945.00000	2,022	23.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		391.00000	0,344	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		283.00000	0,318	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,130.00000	1,050	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		22.00000	0,024	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,112.00000	2,031	22.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		4.00000	0,005	22.31	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	3.85	Call		3,109.00000	3,027	28.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,109.00000	4,026	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		1.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	33.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,793.00000	7,875	33.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,002	30.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,794.00000	5,876	30.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		7.00000	0,006	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,799.00000	3,880	26.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		57.00000	0,051	23.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,849.00000	1,925	23.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		443.00000	0,393	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		235.00000	0,267	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,227.00000	1,146	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		19.00000	0,020	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,211.00000	2,131	22.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,005	22.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,209.00000	3,126	28.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	28.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,209.00000	4,126	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		1.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	33.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,943.00000	8,025	33.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	30.52	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		5,944.00000	6,026	30.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		6.00000	0,005	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,948.00000	4,029	26.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		51.00000	0,045	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		1,993.00000	2,069	24.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		367.00000	0,324	16.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		309.00000	0,348	16.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,081.00000	1,005	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		23.00000	0,029	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,064.00000	1,982	21.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	21.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,059.00000	2,977	28.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	28.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,059.00000	3,976	30.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		1.00000	0,000	30.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	33.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,843.00000	7,925	33.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	0,002	30.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,844.00000	5,926	30.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		7.00000	0,006	26.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,849.00000	3,930	26.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		55.00000	0,049	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,897.00000	1,973	23.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		416.00000	0,368	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		258.00000	0,292	16.34	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,178.00000	1,098	15.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		20.00000	0,022	15.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,162.00000	2,081	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		4.00000	0,005	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,159.00000	3,076	28.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		1.00000	0,000	28.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,159.00000	4,076	30.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		1.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		1.00000	0,001	33.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,693.00000	7,775	33.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		2.00000	0,002	30.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,694.00000	5,776	30.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		8.00000	0,007	26.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,700.00000	3,781	26.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		62.00000	0,055	23.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,754.00000	1,829	23.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		500.00000	0,447	16.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		192.00000	0,221	16.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,325.00000	1,244	16.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		17.00000	0,018	16.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,310.00000	2,230	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		2.00000	0,004	23.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,309.00000	3,226	29.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,000	29.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,309.00000	4,226	30.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		1.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	0,000	33.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,193.00000	8,274	33.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,001	30.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,194.00000	6,275	30.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		5.00000	0,004	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,197.00000	4,278	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		40.00000	0,034	24.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,232.00000	2,308	24.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		272.00000	0,241	17.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		464.00000	0,515	17.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		859.00000	0,792	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		51.00000	0,066	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,817.00000	1,734	20.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		9.00000	0,008	20.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,809.00000	2,727	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,809.00000	3,726	29.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		1.00000	0,000	29.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	33.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,143.00000	8,225	33.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,001	30.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,144.00000	6,225	30.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		5.00000	0,005	26.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,147.00000	4,229	26.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		42.00000	0,036	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,184.00000	2,260	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		289.00000	0,256	17.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		431.00000	0,480	17.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		901.00000	0,832	15.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		43.00000	0,056	15.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,866.00000	1,784	20.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		8.00000	0,008	20.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,859.00000	2,777	27.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	27.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,859.00000	3,776	29.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		1.00000	0,000	29.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	33.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,043.00000	8,125	33.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	0,002	30.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,044.00000	6,126	30.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		6.00000	0,005	26.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,048.00000	4,129	26.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		47.00000	0,040	24.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,089.00000	2,164	24.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		324.00000	0,288	16.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		366.00000	0,412	16.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		988.00000	0,917	15.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		30.00000	0,041	15.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,965.00000	1,883	21.25	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	21.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,959.00000	2,877	27.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	27.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,959.00000	3,876	29.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		1.00000	0,000	29.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	33.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,993.00000	8,075	33.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,002	30.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,994.00000	6,076	30.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		6.00000	0,005	26.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,998.00000	4,079	26.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		50.00000	0,042	24.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,042.00000	2,116	24.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		344.00000	0,306	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		336.00000	0,380	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,033.00000	0,960	15.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		25.00000	0,034	15.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,015.00000	1,932	21.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		7.00000	0,006	21.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,009.00000	2,927	28.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	28.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,009.00000	3,926	30.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		1.00000	0,000	30.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	0,000	33.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,243.00000	8,324	33.51	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	13.20	Call		2.00000	0,001	30.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,244.00000	6,325	30.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		5.00000	0,004	27.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,247.00000	4,328	27.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		37.00000	0,032	24.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,279.00000	2,356	24.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		257.00000	0,228	17.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		499.00000	0,552	17.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		818.00000	0,752	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		60.00000	0,076	15.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,767.00000	1,685	19.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		9.00000	0,009	19.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,759.00000	2,678	26.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,002	26.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,759.00000	3,676	29.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		1.00000	0,000	29.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		1.00000	0,001	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,093.00000	8,175	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		2.00000	0,002	30.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,094.00000	6,176	30.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		5.00000	0,005	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,097.00000	4,179	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		44.00000	0,038	24.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,136.00000	2,212	24.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		306.00000	0,271	17.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		398.00000	0,445	17.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		944.00000	0,874	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		36.00000	0,048	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,916.00000	1,833	20.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		8.00000	0,007	20.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,909.00000	2,827	27.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,001	27.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,909.00000	3,826	29.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		1.00000	0,000	29.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		1.00000	0,000	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,293.00000	8,374	33.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		2.00000	0,001	31.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,294.00000	6,375	31.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		5.00000	0,004	27.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,297.00000	4,378	27.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		35.00000	0,030	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,327.00000	2,404	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		243.00000	0,215	17.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		535.00000	0,589	17.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		778.00000	0,713	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		70.00000	0,087	15.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,718.00000	1,636	19.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		10.00000	0,010	19.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,709.00000	2,628	26.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		1.00000	0,002	26.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Call		3,709.00000	3,626	29.62	0.00	0	0.00
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	29.62	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.35000	130.26600			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			132.74000	132.65400			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			300.40900	300.10200		5.37	519,707,570.00	173	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		13,014.00000	1,377	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		51,994.00000	4,968	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			305.91600	305.60400		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		36,985.00000	3,805	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		78,945.00000	7,689	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			311.61700	311.29900		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		48,855.00000	5,004	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		91,865.00000	8,987	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			363.58700	363.72200			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			7.21000	7.19000			0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.16000	7.16000			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.10000	7.10000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.05000	7.09000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.08000	7.08000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.11000	7.12000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.12000	7.15000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.37000	7.37000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.61000	7.64000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.97000	7.98000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.36000	8.37000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.78000	8.78000			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			289.38700	289.07800			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			294.69200	294.37800			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.67600	7.68600			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		282.00000	0,267		0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.53300	8.54400		5.25	0.00	0	6,576.00
R157	On	04/02/2010	Bond Future	7.75	Call		112.00000	0,113	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		4,139.00000	4,085	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.60800	8.62100		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,437.00000	1,459	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		2,014.00000	1,974	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.65700	8.67000		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,294.00000	2,322	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,931.00000	1,900	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.20500	9.22600		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		120.00000	0,126	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		9,627.00000	9,440	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.25700	9.27900		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		2,386.00000	2,456	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,950.00000	4,821	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.29500	9.31800		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,131.00000	4,225	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,740.00000	4,629	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.58500	8.59600		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		26.00000	0,026	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,442.00000	4,399	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.65700	8.67000		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,082.00000	1,099	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,721.00000	1,689	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.70300	8.71600		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,278.00000	2,302	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,271.00000	1,248	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.12700	9.14900		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		87.00000	0,092	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,212.00000	5,102	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.20100	9.22300		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,467.00000	1,508	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,609.00000	2,538	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.25400	9.27800		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,501.00000	2,556	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,640.00000	2,576	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			9.12800	9.13900		8.75	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		97.00000	0,098	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,674.00000	5,612	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,096.00000	1,112	8.84	111,200.00	100	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,896.00000	1,849	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		285.00000	0,288	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		4,035.00000	3,975	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.19500	9.20700		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,642.00000	1,664	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,808.00000	2,763	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.24500	9.25700		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,760.00000	2,788	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,798.00000	2,761	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.63700	8.64800		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		17.00000	0,017	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,776.00000	3,741	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.73000	8.74300		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,138.00000	1,155	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,117.00000	1,095	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.79500	8.80900		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,693.00000	1,713	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,153.00000	1,133	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.28700	9.29800		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		67.00000	0,068	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		6,472.00000	6,408	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.35600	9.36700		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,971.00000	1,993	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,644.00000	2,603	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.40900	9.42100		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,165.00000	3,195	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,723.00000	2,686	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.28300	9.30400		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		173.00000	0,181	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		5,214.00000	5,095	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.34400	9.36600		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,034.00000	2,088	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,725.00000	2,649	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.39000	9.41300		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,257.00000	3,325	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,751.00000	2,685	10.70	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.99200	9.02300		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		5.00000	0,006	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		13,445.00000	13,208	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		7,099.00000	7,314	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		196.00000	0,172	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.02600	9.05800		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,222.00000	1,287	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,692.00000	5,512	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			9.05000	9.08300		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,613.00000	2,711	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		5,213.00000	5,060	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			296.67700	296.37400			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			302.11600	301.80800			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>931,341,898.00</b>	<b>28,834</b>	<b>300,719.00</b>

**j-Bonds**

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.62500	7.63500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.45500	8.47000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.16000	9.18000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.51500	8.52500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.06000	9.07500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.06500	9.08000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.56000	8.57000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.22500	9.24000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.23000	9.24500			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			8.95500	8.99500			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>931,341,898.00</b>	<b>28,834</b>	<b>300,719.00</b>