



# Daily MTM Report

Daily summary for: 01/12/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/12/2009 Foreign Exchange Future			7.35020	7.41210		19.20	119,499,551.60	16,258	279,131.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,938.00000	9,000	63.04	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	59.44	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,938.00000	7,000	59.44	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,488.00000	8,550	63.04	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,512.00000	3,450	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,688.00000	8,750	63.04	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	58.54	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,688.00000	6,750	58.54	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		340.00000	0,281	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		28.00000	0,031	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,312.00000	1,250	25.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	25.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,312.00000	2,250	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,312.00000	3,250	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,438.00000	8,500	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	57.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,438.00000	6,500	57.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,562.00000	3,500	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,588.00000	8,650	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,412.00000	3,350	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,888.00000	8,950	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	59.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,888.00000	6,950	59.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		9,088.00000	9,150	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	59.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		7,088.00000	7,150	59.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		83.00000	0,055	20.59	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		171.00000	0,205	20.59	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		913.00000	0,851	25.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		1.00000	0,001	25.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		1,912.00000	1,850	22.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		2,912.00000	2,850	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		9,038.00000	9,100	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,988.00000	9,050	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	59.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,988.00000	7,050	59.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,788.00000	8,850	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	58.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,788.00000	6,850	58.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,212.00000	1,150	26.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	26.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,212.00000	2,150	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,212.00000	3,150	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,838.00000	8,900	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	59.08	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	14.25	Put		6,838.00000	6,900	59.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,738.00000	8,800	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	58.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,738.00000	6,800	58.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		298.00000	0,240	20.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		36.00000	0,040	20.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,262.00000	1,200	26.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	26.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,262.00000	2,200	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,262.00000	3,200	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,638.00000	8,700	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	50.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,638.00000	4,700	50.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,538.00000	8,600	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	58.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,538.00000	6,600	58.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	59.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		7,038.00000	7,100	59.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	48.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		4,038.00000	4,100	48.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,462.00000	1,400	24.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,462.00000	2,400	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,462.00000	3,400	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	60.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,138.00000	7,200	60.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		383.00000	0,323	21.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		21.00000	0,023	21.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,362.00000	1,300	25.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	25.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,362.00000	3,300	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	61.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,488.00000	7,550	61.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,013.00000	0,951	26.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		1.00000	0,001	26.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,012.00000	1,950	22.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,012.00000	2,950	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	60.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,338.00000	7,400	60.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,162.00000	1,100	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
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,162.00000	2,100	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,162.00000	3,100	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	61.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,388.00000	7,450	61.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,112.00000	2,050	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,112.00000	3,050	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	61.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,438.00000	7,500	61.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,062.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,062.00000	2,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,062.00000	3,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	61.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,538.00000	7,600	61.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		101.00000	0,069	20.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		139.00000	0,169	20.13	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		963.00000	0,901	26.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		1.00000	0,001	26.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Call		1,962.00000	1,900	22.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		2,962.00000	2,900	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	62.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,688.00000	7,750	62.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		814.00000	0,752	25.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		2.00000	0,002	25.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,812.00000	1,750	23.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,812.00000	2,750	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		764.00000	0,702	24.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		2.00000	0,002	24.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,762.00000	1,700	23.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	23.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,762.00000	2,700	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,988.00000	8,050	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,512.00000	1,450	24.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,512.00000	2,450	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	63.04	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	15.35	Put		7,938.00000	8,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,562.00000	1,500	24.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,562.00000	2,500	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	62.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,838.00000	7,900	62.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		666.00000	0,604	23.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		4.00000	0,004	23.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,662.00000	1,600	23.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,662.00000	2,600	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	62.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,738.00000	7,800	62.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	60.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,188.00000	7,250	60.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,612.00000	1,550	24.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		428.00000	0,368	21.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		16.00000	0,018	21.95	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,412.00000	1,350	25.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,412.00000	2,350	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.83	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	7.35	Call		152.00000	0,106	19.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		90.00000	0,106	19.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	62.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,888.00000	7,950	62.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		23.00000	0,014	23.38	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		411.00000	0,464	23.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,112.00000	1,050	26.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,612.00000	2,550	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,112.00000	4,050	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,138.00000	8,200	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		863.00000	0,801	25.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,001	25.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,362.00000	2,300	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,862.00000	3,800	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		617.00000	0,555	23.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		5.00000	0,005	23.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	42.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,838.00000	2,900	42.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		474.00000	0,413	22.35	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	6.95	Put		12.00000	0,013	22.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		569.00000	0,507	23.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		7.00000	0,007	23.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		521.00000	0,460	22.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		9.00000	0,010	22.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		184.00000	0,135	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		72.00000	0,085	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	45.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,438.00000	3,500	45.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		68.00000	0,044	21.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		206.00000	0,244	21.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		257.00000	0,202	20.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		45.00000	0,052	20.38	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	54.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,638.00000	5,700	54.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,238.00000	5,300	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		219.00000	0,167	19.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		57.00000	0,067	19.98	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		122.00000	0,086	19.66	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		110.00000	0,136	19.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	55.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,938.00000	6,000	55.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		29.00000	0,017	22.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		367.00000	0,417	22.92	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	56.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		6,038.00000	6,100	56.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		19.00000	0,011	23.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		457.00000	0,511	23.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	58.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,638.00000	6,700	58.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2.00000	0,001	29.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		1,040.00000	1,101	29.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		5.00000	0,003	26.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		743.00000	0,803	26.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	58.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,588.00000	6,650	58.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	56.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,238.00000	6,300	56.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	52.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		5,038.00000	5,100	52.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	57.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,388.00000	6,450	57.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	57.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,488.00000	6,550	57.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	57.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,338.00000	6,400	57.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	52.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,138.00000	5,200	52.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	50.41	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	11.95	Put		4,538.00000	4,600	50.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	48.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,938.00000	4,000	48.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	44.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,338.00000	3,400	44.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	41.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,738.00000	2,800	41.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	38.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,138.00000	2,200	38.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,538.00000	1,600	34.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2.00000	0,001	28.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		940.00000	1,001	28.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		10.00000	0,006	25.24	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		598.00000	0,656	25.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		55.00000	0,035	21.52	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		243.00000	0,285	21.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	50.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,438.00000	4,500	50.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	47.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,838.00000	3,900	47.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	44.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,238.00000	3,300	44.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	41.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,638.00000	2,700	41.39	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	9.45	Call		0.00000	0,000	38.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		2,038.00000	2,100	38.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,438.00000	1,500	33.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4.00000	0,002	27.56	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		842.00000	0,902	27.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		45.00000	0,028	21.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		283.00000	0,328	21.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		3.00000	0,002	28.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		891.00000	0,952	28.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		36.00000	0,022	22.45	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		324.00000	0,372	22.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	55.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,838.00000	5,900	55.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,738.00000	4,800	51.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	48.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,138.00000	4,200	48.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	46.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,538.00000	3,600	46.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	42.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,938.00000	3,000	42.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	39.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,338.00000	2,400	39.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	35.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,738.00000	1,800	35.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,001	30.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,139.00000	1,201	30.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		12.00000	0,007	24.77	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		550.00000	0,607	24.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		15.00000	0,009	24.31	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		503.00000	0,559	24.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	53.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,438.00000	5,500	53.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	51.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,838.00000	4,900	51.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	49.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,238.00000	4,300	49.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	46.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,638.00000	3,700	46.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	43.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		3,038.00000	3,100	43.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	40.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,438.00000	2,500	40.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,838.00000	1,900	36.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,239.00000	1,300	31.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		8.00000	0,004	25.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		646.00000	0,704	25.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		7.00000	0,004	26.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		695.00000	0,754	26.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4.00000	0,002	27.10	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		792.00000	0,852	27.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	56.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,138.00000	6,200	56.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	54.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,538.00000	5,600	54.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,938.00000	5,000	51.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	49.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,338.00000	4,400	49.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	47.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,738.00000	3,800	47.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	40.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,538.00000	2,600	40.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	37.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,938.00000	2,000	37.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,339.00000	1,400	32.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	56.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,988.00000	6,050	56.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	51.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,788.00000	4,850	51.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	46.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,588.00000	3,650	46.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	40.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,388.00000	2,450	40.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	36.39	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,788.00000	1,850	36.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,189.00000	1,250	30.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	56.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		6,088.00000	6,150	56.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	54.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,488.00000	5,550	54.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	49.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,288.00000	4,350	49.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	43.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		3,088.00000	3,150	43.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,888.00000	1,950	37.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,289.00000	1,350	31.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	57.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,288.00000	6,350	57.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	52.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		5,088.00000	5,150	52.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	47.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,888.00000	3,950	47.82	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	41.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,688.00000	2,750	41.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	38.56	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2,088.00000	2,150	38.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	33.61	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,488.00000	1,550	33.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	56.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,188.00000	6,250	56.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	49.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,388.00000	4,450	49.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	44.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,188.00000	3,250	44.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	38.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,988.00000	2,050	38.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	32.68	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,388.00000	1,450	32.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	52.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,188.00000	5,250	52.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	48.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,988.00000	4,050	48.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	42.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,788.00000	2,850	42.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	39.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,188.00000	2,250	39.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	34.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,588.00000	1,650	34.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2.00000	0,001	28.96	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		990.00000	1,051	28.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	55.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,888.00000	5,950	55.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	50.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,688.00000	4,750	50.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	45.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,488.00000	3,550	45.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	39.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,288.00000	2,350	39.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,688.00000	1,750	35.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,001	29.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1,089.00000	1,151	29.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	54.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,688.00000	5,750	54.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	53.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,288.00000	5,350	53.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	51.77	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,888.00000	4,950	51.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	50.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,488.00000	4,550	50.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	46.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,688.00000	3,750	46.79	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	10.70	Call		0.00000	0,000	44.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,288.00000	3,350	44.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	42.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,888.00000	2,950	42.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	40.62	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,488.00000	2,550	40.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	55.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,788.00000	5,850	55.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	53.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,388.00000	5,450	53.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	52.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,988.00000	5,050	52.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	50.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,588.00000	4,650	50.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	49.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,188.00000	4,250	49.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	47.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,788.00000	3,850	47.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,388.00000	3,450	45.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	43.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,988.00000	3,050	43.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	41.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,588.00000	2,650	41.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	54.48	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		5,588.00000	5,650	54.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	43.96	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,138.00000	3,200	43.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	48.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		4,088.00000	4,150	48.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		8,038.00000	8,100	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		3,962.00000	3,900	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		8,088.00000	8,150	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		3,912.00000	3,850	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,862.00000	1,800	22.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	22.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,862.00000	2,800	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,288.00000	8,350	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		715.00000	0,653	24.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		3.00000	0,003	24.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,712.00000	1,650	23.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	23.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,712.00000	2,650	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.83	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	3.70	Call		3,712.00000	3,650	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,188.00000	8,250	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,812.00000	3,750	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,238.00000	8,300	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,238.00000	2,300	39.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,762.00000	3,700	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,338.00000	8,400	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,662.00000	3,600	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,388.00000	8,450	63.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,612.00000	3,550	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,062.00000	4,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,012.00000	3,950	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.48120	7.54390		19.47	113,609,503.20	15,186	48,317.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,956.00000	9,019	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,956.00000	7,019	36.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,706.00000	8,769	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,706.00000	6,769	35.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		134.00000	0,116	22.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		840.00000	0,885	22.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		480.00000	0,432	19.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		186.00000	0,201	19.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,308.00000	1,245	20.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		14.00000	0,014	20.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,295.00000	2,233	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,002	25.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,294.00000	3,231	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,456.00000	8,519	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		649.00000	0,595	19.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		105.00000	0,114	19.08	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,552.00000	1,489	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		8.00000	0,008	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,545.00000	2,482	27.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	27.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,544.00000	3,481	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,506.00000	8,569	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,506.00000	6,569	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,494.00000	3,431	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,606.00000	8,669	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,002	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,608.00000	4,671	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		544.00000	0,493	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		150.00000	0,162	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,405.00000	1,342	20.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		11.00000	0,011	20.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,394.00000	3,331	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,906.00000	8,969	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,906.00000	6,969	35.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,106.00000	9,169	38.26	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	14.65	Call		0.00000	0,000	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,106.00000	7,169	36.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		85.00000	0,073	24.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,191.00000	1,242	24.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,897.00000	1,835	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,004	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,894.00000	2,832	30.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	30.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,056.00000	9,119	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,056.00000	7,119	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,006.00000	9,069	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	36.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,006.00000	7,069	36.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,806.00000	8,869	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,806.00000	6,869	35.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,856.00000	8,919	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	35.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,856.00000	6,919	35.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.26	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	16.30	Put		8,756.00000	8,819	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,756.00000	6,819	35.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,259.00000	1,197	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		15.00000	0,016	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,245.00000	2,183	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,002	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,244.00000	3,181	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,656.00000	8,719	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,656.00000	6,719	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,556.00000	8,619	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,556.00000	6,619	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,057.00000	5,120	33.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,444.00000	3,381	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		142.00000	0,123	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		798.00000	0,842	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		511.00000	0,462	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		167.00000	0,181	19.24	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		1,356.00000	1,294	20.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		12.00000	0,013	20.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,345.00000	2,282	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,344.00000	3,281	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	32.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		119.00000	0,103	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		925.00000	0,972	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		421.00000	0,376	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		227.00000	0,245	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,211.00000	1,149	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		17.00000	0,018	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,196.00000	2,133	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		2.00000	0,002	25.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,194.00000	3,131	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		976.00000	0,917	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		32.00000	0,036	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,947.00000	1,884	23.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,003	23.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,944.00000	2,882	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		367.00000	0,325	19.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		273.00000	0,294	19.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,116.00000	1,054	18.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		22.00000	0,023	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,096.00000	2,033	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,094.00000	3,031	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		113.00000	0,097	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		969.00000	1,016	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		393.00000	0,349	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		249.00000	0,268	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,146.00000	2,083	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,144.00000	3,081	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,068.00000	1,006	18.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		24.00000	0,025	18.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,046.00000	1,984	24.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,003	24.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,044.00000	2,981	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,507.00000	5,569	33.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,021.00000	0,961	18.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		27.00000	0,030	18.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,997.00000	1,934	23.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,003	23.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,994.00000	2,932	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,002	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,658.00000	4,721	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		81.00000	0,069	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,237.00000	1,288	25.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		263.00000	0,232	20.39	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		419.00000	0,451	20.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		889.00000	0,830	18.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		45.00000	0,049	18.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,848.00000	1,785	23.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		4.00000	0,004	23.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,844.00000	2,782	29.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	29.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		247.00000	0,217	20.62	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		453.00000	0,486	20.62	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		847.00000	0,789	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		53.00000	0,058	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,798.00000	1,736	22.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		4.00000	0,005	22.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,794.00000	2,732	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		57.00000	0,049	26.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,563.00000	1,618	26.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		613.00000	0,560	19.12	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	7.05	Put		119.00000	0,129	19.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,503.00000	1,440	21.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		9.00000	0,009	21.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,495.00000	2,432	27.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	27.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		218.00000	0,191	21.08	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		524.00000	0,560	21.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		765.00000	0,708	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		71.00000	0,077	18.97	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,699.00000	1,637	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		5.00000	0,006	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,695.00000	2,632	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		66.00000	0,056	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,422.00000	1,475	25.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		725.00000	0,669	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		81.00000	0,088	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,650.00000	1,587	21.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		6.00000	0,006	21.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		686.00000	0,632	19.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		92.00000	0,101	19.04	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,601.00000	1,538	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		7.00000	0,007	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,595.00000	2,532	27.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	27.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,557.00000	5,619	33.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	0,002	33.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,559.00000	4,621	33.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		578.00000	0,526	19.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		134.00000	0,145	19.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,454.00000	1,391	20.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		10.00000	0,010	20.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,445.00000	2,382	26.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	26.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		3.00000	0,002	33.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,459.00000	4,521	33.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		450.00000	0,403	19.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		206.00000	0,222	19.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,856.00000	7,919	38.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,163.00000	1,101	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		19.00000	0,020	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,645.00000	2,582	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,144.00000	4,081	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,106.00000	8,169	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	33.54	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	15/03/2010	Foreign Exchange Future	12.65	Put		5,107.00000	5,170	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		932.00000	0,873	18.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		38.00000	0,042	18.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,395.00000	2,332	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,894.00000	3,831	34.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	34.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		342.00000	0,301	19.47	4,515.00	15	129.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		298.00000	0,320	19.47	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		52.00000	0,044	27.08	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,658.00000	1,713	27.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,001	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,708.00000	4,770	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		319.00000	0,282	19.70	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		325.00000	0,351	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		299.00000	0,264	19.93	26,400.00	100	247.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		355.00000	0,383	19.93	38,300.00	100	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		37.00000	0,031	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,043.00000	2,100	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		40.00000	0,034	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,946.00000	2,003	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		281.00000	0,247	20.16	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		387.00000	0,416	20.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		205.00000	0,179	21.32	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		561.00000	0,598	21.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		2.00000	0,001	33.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,908.00000	4,970	33.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		170.00000	0,148	22.01	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		676.00000	0,717	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,157.00000	5,220	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		126.00000	0,109	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		882.00000	0,928	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	0,001	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,808.00000	4,870	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		33.00000	0,028	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,139.00000	2,197	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		193.00000	0,168	21.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		599.00000	0,637	21.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	0,001	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,858.00000	4,920	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		181.00000	0,157	21.78	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		637.00000	0,676	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		151.00000	0,131	22.47	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		757.00000	0,800	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,957.00000	5,020	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		20.00000	0,017	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,576.00000	2,636	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		23.00000	0,019	29.84	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,479.00000	2,538	29.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		25.00000	0,021	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,381.00000	2,440	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		160.00000	0,139	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		716.00000	0,758	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,357.00000	5,420	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		18.00000	0,015	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,674.00000	2,734	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		101.00000	0,086	24.08	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,057.00000	1,105	24.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,307.00000	5,370	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		106.00000	0,091	23.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,012.00000	1,060	23.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,407.00000	5,470	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		95.00000	0,082	24.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,101.00000	1,151	24.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	33.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,457.00000	5,520	33.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		15.00000	0,012	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,871.00000	2,931	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		17.00000	0,013	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,773.00000	2,832	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
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		90.00000	0,077	24.55	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,146.00000	1,196	24.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,000	33.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,607.00000	5,669	33.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		77.00000	0,066	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,283.00000	1,335	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,106.00000	6,169	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		60.00000	0,051	26.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,516.00000	1,570	26.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,706.00000	5,769	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		13.00000	0,010	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,019.00000	3,079	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		69.00000	0,059	25.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,375.00000	1,428	25.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,056.00000	6,119	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,806.00000	5,869	33.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		12.00000	0,009	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,118.00000	3,178	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		63.00000	0,054	26.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,469.00000	1,523	26.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,000	33.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,657.00000	5,719	33.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		14.00000	0,011	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,970.00000	3,030	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		73.00000	0,063	25.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,329.00000	1,382	25.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,956.00000	6,019	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		45.00000	0,039	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,801.00000	1,858	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		42.00000	0,036	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,898.00000	1,955	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,256.00000	6,319	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		35.00000	0,029	28.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,091.00000	2,148	28.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,456.00000	6,519	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		3.00000	0,002	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,359.00000	4,421	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		28.00000	0,023	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,284.00000	2,342	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,606.00000	6,669	35.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	0,002	33.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,509.00000	4,571	33.39	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	11.95	Call		3.00000	0,002	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,409.00000	4,471	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,356.00000	6,419	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		4.00000	0,003	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,260.00000	4,322	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		4.00000	0,003	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,160.00000	4,222	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		31.00000	0,026	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,187.00000	2,245	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,406.00000	6,469	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		4.00000	0,003	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,310.00000	4,372	33.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		4.00000	0,003	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,210.00000	4,272	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		5.00000	0,003	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,111.00000	4,172	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		5.00000	0,004	33.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,011.00000	4,073	33.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,756.00000	5,819	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		12.00000	0,010	31.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,068.00000	3,129	31.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		54.00000	0,047	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	15/03/2010	Foreign Exchange Future	9.10	Put		1,610.00000	1,666	26.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,856.00000	5,919	33.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		9.00000	0,007	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,365.00000	3,426	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		10.00000	0,008	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,266.00000	3,327	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		11.00000	0,009	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,167.00000	3,228	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		50.00000	0,043	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,706.00000	1,762	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,906.00000	5,969	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		11.00000	0,008	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,217.00000	3,277	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		47.00000	0,041	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,753.00000	1,810	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,006.00000	6,069	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		6.00000	0,004	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,912.00000	3,973	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		6.00000	0,005	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,812.00000	3,874	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		7.00000	0,005	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,713.00000	3,774	32.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		7.00000	0,006	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,613.00000	3,675	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		8.00000	0,006	32.23	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,514.00000	3,575	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		9.00000	0,007	32.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,415.00000	3,476	32.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		10.00000	0,008	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,316.00000	3,377	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		43.00000	0,037	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,849.00000	1,906	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,156.00000	6,219	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		5.00000	0,004	33.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,061.00000	4,123	33.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		6.00000	0,004	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,962.00000	4,023	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		6.00000	0,005	33.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,862.00000	3,924	33.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		7.00000	0,005	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,763.00000	3,824	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		7.00000	0,005	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,663.00000	3,724	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		8.00000	0,006	32.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,564.00000	3,625	32.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		38.00000	0,033	28.70	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		1,994.00000	2,052	28.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,007.00000	5,070	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		14.00000	0,011	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,920.00000	2,980	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		16.00000	0,013	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,822.00000	2,882	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		17.00000	0,014	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,723.00000	2,783	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		19.00000	0,016	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,625.00000	2,685	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		21.00000	0,018	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,527.00000	2,587	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		24.00000	0,020	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,430.00000	2,489	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		29.00000	0,025	29.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,235.00000	2,294	29.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,001	33.45	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,758.00000	4,820	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		26.00000	0,022	29.50	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,332.00000	2,391	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		6.00000	0,004	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,902.00000	3,963	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		9.00000	0,007	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,465.00000	3,526	32.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,056.00000	8,119	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,944.00000	3,881	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,006.00000	8,069	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,994.00000	3,931	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,156.00000	8,219	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,844.00000	3,781	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,256.00000	8,319	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		232.00000	0,203	20.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		488.00000	0,522	20.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		805.00000	0,748	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		61.00000	0,067	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,749.00000	1,686	22.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		5.00000	0,005	22.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,744.00000	2,682	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,744.00000	3,681	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.26	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	15.85	Put		8,306.00000	8,369	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,306.00000	6,369	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,694.00000	3,631	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,356.00000	8,419	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,644.00000	3,581	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,906.00000	7,969	38.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,094.00000	4,031	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,956.00000	8,019	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,044.00000	3,981	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,206.00000	8,269	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,206.00000	6,269	34.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,794.00000	3,731	33.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,406.00000	8,469	38.26	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	3.95	Call		3,594.00000	3,531	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.61110	7.67460		19.63	7,770,933.10	1,021	19,745.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		243.00000	0,221	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		968.00000	1,010	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,476.00000	8,539	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		6.00000	0,005	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,481.00000	6,544	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,525.00000	3,462	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,526.00000	8,589	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		6.00000	0,005	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,531.00000	6,594	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,475.00000	3,412	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,001	28.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,626.00000	8,689	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,925.00000	8,989	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,125.00000	9,189	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	0,002	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,128.00000	7,191	33.24	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	10.80	Call		51.00000	0,046	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,176.00000	3,235	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,075.00000	9,139	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	0,003	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,078.00000	7,142	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		52.00000	0,047	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,127.00000	3,186	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,935.00000	1,873	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		10.00000	0,012	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,927.00000	2,863	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,025.00000	9,089	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	0,003	33.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,028.00000	7,092	33.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,825.00000	8,889	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,875.00000	8,939	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,775.00000	8,839	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		4.00000	0,004	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,779.00000	6,843	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		554.00000	0,511	19.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		329.00000	0,350	19.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,272.00000	1,211	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		47.00000	0,050	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,231.00000	2,167	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,226.00000	3,162	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,675.00000	8,739	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		5.00000	0,004	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,680.00000	6,743	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,363.00000	1,302	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		38.00000	0,041	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,330.00000	2,267	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,006	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,326.00000	3,262	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,576.00000	8,639	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		665.00000	0,618	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		240.00000	0,257	19.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,456.00000	1,395	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		31.00000	0,034	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,426.00000	3,362	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	28.66	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	14.30	Call		5.00000	0,004	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,630.00000	6,693	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		17.00000	0,015	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,142.00000	5,204	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		264.00000	0,240	22.13	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		889.00000	0,929	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		636.00000	0,590	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		261.00000	0,279	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,410.00000	1,348	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		35.00000	0,037	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,379.00000	2,316	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,005	22.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,376.00000	3,312	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		234.00000	0,213	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,009.00000	1,052	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		186.00000	0,169	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,261.00000	1,308	23.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	0,003	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,929.00000	6,992	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	0,003	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,879.00000	6,942	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		35.00000	0,031	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,910.00000	3,970	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		4.00000	0,003	33.62	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	14.50	Put		6,829.00000	6,892	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		193.00000	0,175	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,218.00000	1,264	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,053.00000	0,996	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		78.00000	0,085	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,984.00000	1,921	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		9.00000	0,010	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,977.00000	2,913	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		225.00000	0,204	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,050.00000	1,093	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		529.00000	0,486	19.47	48,600.00	100	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		354.00000	0,375	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,181.00000	2,118	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,007	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,176.00000	3,113	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,002	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		15.00000	0,013	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,390.00000	5,452	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		26.00000	0,023	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,401.00000	4,462	32.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		44.00000	0,040	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,419.00000	3,479	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		216.00000	0,196	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,091.00000	1,135	23.02	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	7.55	Call		504.00000	0,463	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		379.00000	0,402	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,182.00000	1,121	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		57.00000	0,060	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,132.00000	2,069	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	0,008	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,126.00000	3,063	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,002	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		15.00000	0,013	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,440.00000	5,502	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		25.00000	0,023	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,450.00000	4,512	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		43.00000	0,039	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,468.00000	3,528	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		208.00000	0,189	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,133.00000	1,178	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,138.00000	1,077	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		63.00000	0,066	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,082.00000	2,019	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,008	20.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,076.00000	3,013	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,002	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		14.00000	0,012	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,489.00000	5,551	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		42.00000	0,038	30.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,517.00000	3,577	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		200.00000	0,182	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,175.00000	1,221	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,094.00000	1,036	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		69.00000	0,075	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,033.00000	1,970	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	0,009	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,026.00000	2,963	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,002	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		13.00000	0,011	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,638.00000	5,700	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		23.00000	0,020	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,648.00000	4,709	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		39.00000	0,035	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,664.00000	3,724	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		179.00000	0,163	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,304.00000	1,352	23.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		402.00000	0,368	20.35	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		527.00000	0,557	20.35	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		974.00000	0,919	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		99.00000	0,108	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,886.00000	1,824	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		11.00000	0,013	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,877.00000	2,813	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	25.30	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		385.00000	0,353	20.53	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		560.00000	0,592	20.53	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		936.00000	0,882	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		111.00000	0,121	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,838.00000	1,775	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	0,014	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,827.00000	2,764	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,003	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		13.00000	0,011	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,738.00000	5,800	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		37.00000	0,034	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,762.00000	3,823	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		167.00000	0,151	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,392.00000	1,440	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		369.00000	0,337	20.70	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		594.00000	0,626	20.70	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		899.00000	0,845	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		124.00000	0,134	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,789.00000	1,727	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		14.00000	0,016	19.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,777.00000	2,714	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,003	24.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		12.00000	0,010	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,837.00000	5,899	34.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		36.00000	0,032	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	11.50	Put		3,861.00000	3,921	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	0,009	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,036.00000	6,098	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		18.00000	0,016	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,043.00000	5,105	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		32.00000	0,029	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,057.00000	4,118	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		53.00000	0,048	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,078.00000	3,137	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		11.00000	0,009	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,986.00000	6,048	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		19.00000	0,016	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,994.00000	5,055	33.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		34.00000	0,030	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,009.00000	4,069	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		727.00000	0,678	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		202.00000	0,217	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,550.00000	1,488	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		25.00000	0,027	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,528.00000	2,465	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,004	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		11.00000	0,010	34.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,936.00000	5,999	34.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		34.00000	0,031	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,959.00000	4,020	31.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		57.00000	0,051	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,982.00000	3,040	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		145.00000	0,132	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,570.00000	1,621	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		311.00000	0,284	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		736.00000	0,773	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		760.00000	0,709	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		185.00000	0,198	18.83	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,598.00000	1,536	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		23.00000	0,025	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,578.00000	2,515	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,004	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		12.00000	0,011	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,787.00000	5,850	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		37.00000	0,033	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,812.00000	3,872	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		353.00000	0,323	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		628.00000	0,662	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		863.00000	0,810	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		138.00000	0,149	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,741.00000	1,679	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		16.00000	0,018	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,727.00000	2,664	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,003	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		13.00000	0,011	34.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,688.00000	5,750	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		22.00000	0,019	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,697.00000	4,758	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		38.00000	0,034	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,713.00000	3,773	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		161.00000	0,146	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,436.00000	1,485	24.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		173.00000	0,157	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,348.00000	1,396	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		15.00000	0,013	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,340.00000	5,402	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		27.00000	0,024	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,352.00000	4,413	32.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		155.00000	0,141	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,480.00000	1,530	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		827.00000	0,775	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		152.00000	0,164	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,693.00000	1,631	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		18.00000	0,020	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		14.00000	0,012	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,539.00000	5,601	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		41.00000	0,037	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,566.00000	3,626	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		136.00000	0,123	25.34	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,661.00000	1,712	25.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		696.00000	0,648	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		221.00000	0,237	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,503.00000	1,441	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		28.00000	0,030	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,479.00000	2,415	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,004	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		30.00000	0,026	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,205.00000	4,265	32.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		131.00000	0,119	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,706.00000	1,758	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		150.00000	0,136	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,525.00000	1,575	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		608.00000	0,563	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		283.00000	0,302	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,826.00000	7,890	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		8.00000	0,006	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,333.00000	6,395	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		20.00000	0,018	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,845.00000	4,907	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		46.00000	0,041	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,371.00000	3,430	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,227.00000	1,166	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		52.00000	0,055	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,678.00000	2,614	24.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	24.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,175.00000	4,111	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,076.00000	8,140	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		6.00000	0,005	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,581.00000	6,644	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		40.00000	0,036	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,615.00000	3,675	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		275.00000	0,250	21.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		850.00000	0,889	21.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,013.00000	0,957	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		88.00000	0,096	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,429.00000	2,366	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,005	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,925.00000	3,862	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		127.00000	0,115	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,752.00000	1,804	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		481.00000	0,441	19.63	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		406.00000	0,430	19.63	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		23.00000	0,021	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,598.00000	4,660	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		29.00000	0,025	32.37	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,254.00000	4,314	32.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		140.00000	0,127	25.16	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,615.00000	1,666	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		123.00000	0,112	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,798.00000	1,851	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		458.00000	0,421	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		433.00000	0,460	19.81	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		24.00000	0,021	32.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,549.00000	4,610	32.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		106.00000	0,096	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,031.00000	2,085	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		112.00000	0,102	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,937.00000	1,991	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		438.00000	0,403	19.99	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		463.00000	0,492	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		103.00000	0,093	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,078.00000	2,132	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		109.00000	0,099	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,984.00000	2,038	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		116.00000	0,105	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,891.00000	1,944	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		420.00000	0,385	20.17	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		495.00000	0,524	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		20.00000	0,017	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,895.00000	4,956	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		298.00000	0,272	21.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		773.00000	0,811	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		18.00000	0,015	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,093.00000	5,154	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		55.00000	0,049	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,030.00000	3,088	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		58.00000	0,052	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,933.00000	2,991	29.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		62.00000	0,055	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,837.00000	2,894	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		253.00000	0,230	22.31	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		928.00000	0,969	22.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		19.00000	0,017	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,944.00000	5,006	33.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		60.00000	0,054	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,885.00000	2,943	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		64.00000	0,057	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,789.00000	2,846	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		286.00000	0,261	21.77	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		811.00000	0,850	21.77	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		21.00000	0,018	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,796.00000	4,857	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		65.00000	0,059	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,740.00000	2,798	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		70.00000	0,063	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,645.00000	2,702	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	14/06/2010	Foreign Exchange Future	10.15	Call		74.00000	0,067	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,549.00000	2,606	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		79.00000	0,071	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,454.00000	2,510	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		84.00000	0,076	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,359.00000	2,415	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		90.00000	0,081	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,265.00000	2,320	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		96.00000	0,087	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,171.00000	2,226	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		324.00000	0,296	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		699.00000	0,735	21.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		25.00000	0,022	32.72	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,500.00000	4,561	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		119.00000	0,108	26.05	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,844.00000	1,897	26.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		21.00000	0,019	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,746.00000	4,808	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		67.00000	0,061	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,692.00000	2,750	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		72.00000	0,065	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,597.00000	2,654	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		76.00000	0,069	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,501.00000	2,558	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		87.00000	0,078	27.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,312.00000	2,367	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		93.00000	0,084	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,218.00000	2,273	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		99.00000	0,090	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,124.00000	2,179	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		338.00000	0,309	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		663.00000	0,698	21.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		81.00000	0,073	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,406.00000	2,462	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,026.00000	8,090	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,975.00000	3,911	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		10.00000	0,008	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,085.00000	6,147	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		31.00000	0,028	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,106.00000	4,167	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,126.00000	8,190	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	0,008	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,134.00000	6,197	34.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		31.00000	0,027	32.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,156.00000	4,216	32.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,875.00000	3,812	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	31.54	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	15.95	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,276.00000	8,340	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		8.00000	0,007	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,283.00000	6,346	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		28.00000	0,025	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,303.00000	4,364	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,725.00000	3,662	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,176.00000	8,240	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		9.00000	0,007	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,184.00000	6,246	34.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,825.00000	3,762	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	31.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,825.00000	9,889	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,226.00000	8,290	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	0,007	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,233.00000	6,296	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,775.00000	3,712	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,326.00000	8,390	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,675.00000	3,612	30.26	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	4.00	Put		0.00000	0,001	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,376.00000	8,440	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		7.00000	0,006	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,382.00000	6,445	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		793.00000	0,742	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		168.00000	0,181	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,645.00000	1,583	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		20.00000	0,022	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,628.00000	2,565	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,004	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,625.00000	3,562	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,926.00000	7,990	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,075.00000	4,011	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,976.00000	8,040	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,025.00000	3,961	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,426.00000	8,490	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		7.00000	0,006	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,432.00000	6,495	34.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,575.00000	3,512	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,001	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.74130	7.80490		19.88	2,825,574.50	365	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		15.00000	0,014	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,060.00000	8,123	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		33.00000	0,030	33.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,078.00000	6,139	33.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		70.00000	0,064	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,115.00000	4,173	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		166.00000	0,153	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,211.00000	2,262	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,093.00000	1,039	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		138.00000	0,148	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,972.00000	1,911	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		17.00000	0,020	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,961.00000	2,897	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,006	23.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,956.00000	3,893	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,002	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		16.00000	0,014	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,011.00000	8,073	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		34.00000	0,030	33.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,029.00000	6,089	33.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		71.00000	0,065	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,066.00000	4,124	30.51	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	13/09/2010	Foreign Exchange Future	9.80	Call		170.00000	0,157	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,165.00000	2,216	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		556.00000	0,520	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		551.00000	0,579	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,130.00000	1,075	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		125.00000	0,134	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,020.00000	1,959	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		15.00000	0,018	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,010.00000	2,947	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,006	24.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,006.00000	3,942	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		537.00000	0,502	20.18	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		582.00000	0,611	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		15.00000	0,013	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,110.00000	8,172	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		32.00000	0,029	33.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,127.00000	6,188	33.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		68.00000	0,063	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,163.00000	4,222	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		162.00000	0,149	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,257.00000	2,308	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		519.00000	0,485	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		614.00000	0,644	20.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,057.00000	1,004	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		152.00000	0,163	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,925.00000	1,863	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		20.00000	0,022	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,911.00000	2,848	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,007	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,906.00000	3,843	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,002	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		15.00000	0,013	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,160.00000	8,222	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		32.00000	0,029	33.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,177.00000	6,238	33.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		67.00000	0,061	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,212.00000	4,270	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		157.00000	0,145	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,302.00000	2,354	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		502.00000	0,468	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		647.00000	0,677	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,021.00000	0,969	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		166.00000	0,178	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,877.00000	1,816	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		22.00000	0,025	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,861.00000	2,798	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,007	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,856.00000	3,793	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,002	28.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		14.00000	0,012	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,259.00000	8,321	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		30.00000	0,027	33.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,275.00000	6,336	33.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		64.00000	0,059	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,309.00000	4,368	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		150.00000	0,138	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,395.00000	2,447	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		469.00000	0,437	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		714.00000	0,746	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		954.00000	0,903	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		199.00000	0,212	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,783.00000	1,722	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		28.00000	0,031	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,762.00000	2,699	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,008	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,757.00000	3,693	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,002	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		13.00000	0,012	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,308.00000	8,371	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		30.00000	0,027	33.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,325.00000	6,386	33.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		62.00000	0,057	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,357.00000	4,416	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		146.00000	0,135	26.63	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,441.00000	2,494	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		453.00000	0,422	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		748.00000	0,781	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		921.00000	0,872	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		216.00000	0,231	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,737.00000	1,676	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		32.00000	0,035	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,712.00000	2,649	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,008	22.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,707.00000	3,643	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		13.00000	0,011	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,358.00000	8,420	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		29.00000	0,026	34.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,374.00000	6,435	34.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		61.00000	0,056	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,406.00000	4,465	31.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		142.00000	0,131	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,487.00000	2,540	26.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		438.00000	0,408	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		783.00000	0,817	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		890.00000	0,841	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		235.00000	0,250	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,690.00000	1,630	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		35.00000	0,039	18.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,663.00000	2,600	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,009	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,657.00000	3,593	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		12.00000	0,011	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,507.00000	8,570	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		27.00000	0,025	34.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,522.00000	6,584	34.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		58.00000	0,053	31.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,553.00000	4,612	31.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		132.00000	0,122	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,627.00000	2,681	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		800.00000	0,754	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		295.00000	0,313	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,554.00000	1,494	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		49.00000	0,053	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,514.00000	2,451	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,010	21.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,507.00000	3,444	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,003	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		12.00000	0,011	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,457.00000	8,520	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		28.00000	0,025	34.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,473.00000	6,534	34.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		59.00000	0,054	31.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,504.00000	4,563	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		135.00000	0,125	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,580.00000	2,634	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		410.00000	0,382	21.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		855.00000	0,891	21.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		829.00000	0,782	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		274.00000	0,291	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,599.00000	1,539	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		44.00000	0,048	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,564.00000	2,500	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,009	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,557.00000	3,494	26.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,003	26.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		11.00000	0,010	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,606.00000	8,669	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		26.00000	0,024	34.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,621.00000	6,683	34.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		55.00000	0,051	31.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,650.00000	4,710	31.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		126.00000	0,116	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,721.00000	2,775	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		372.00000	0,346	21.81	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		967.00000	1,005	21.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		745.00000	0,700	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		340.00000	0,359	19.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,465.00000	1,406	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		60.00000	0,065	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,415.00000	2,352	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,011	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,408.00000	3,344	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		397.00000	0,369	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		892.00000	0,928	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		16.00000	0,015	35.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,911.00000	7,974	35.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		35.00000	0,032	33.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,930.00000	5,991	33.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		74.00000	0,068	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,969.00000	4,027	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		179.00000	0,166	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,074.00000	2,125	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		599.00000	0,559	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		494.00000	0,518	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,210.00000	1,152	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		105.00000	0,111	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,119.00000	2,056	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		14.00000	0,015	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,110.00000	3,046	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,005	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,106.00000	4,042	29.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		16.00000	0,014	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,961.00000	8,023	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		34.00000	0,031	33.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,979.00000	6,040	33.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		72.00000	0,067	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,017.00000	4,076	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		175.00000	0,162	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,120.00000	2,171	25.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		577.00000	0,539	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		522.00000	0,548	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,169.00000	1,112	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		114.00000	0,121	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,069.00000	2,007	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		14.00000	0,016	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,060.00000	2,997	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,006	24.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,056.00000	3,992	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		14.00000	0,012	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,209.00000	8,271	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		31.00000	0,028	33.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,226.00000	6,287	33.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		65.00000	0,060	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,260.00000	4,319	30.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		153.00000	0,142	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,348.00000	2,401	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		485.00000	0,452	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		680.00000	0,711	20.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		987.00000	0,936	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		182.00000	0,195	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,830.00000	1,769	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		25.00000	0,028	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,812.00000	2,748	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,806.00000	3,743	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,002	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		13.00000	0,011	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,408.00000	8,470	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		29.00000	0,026	34.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,424.00000	6,485	34.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		60.00000	0,055	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,455.00000	4,514	31.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		139.00000	0,128	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,534.00000	2,587	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		424.00000	0,395	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		819.00000	0,854	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		859.00000	0,811	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		254.00000	0,270	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,644.00000	1,584	18.22	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	6.20	Put		39.00000	0,043	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,613.00000	2,550	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,009	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,607.00000	3,544	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,003	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		12.00000	0,010	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,557.00000	8,619	35.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		27.00000	0,024	34.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,572.00000	6,633	34.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		56.00000	0,052	31.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,601.00000	4,661	31.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		129.00000	0,119	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,674.00000	2,728	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		384.00000	0,357	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		929.00000	0,966	21.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		772.00000	0,727	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		317.00000	0,336	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,509.00000	1,450	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		54.00000	0,059	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,465.00000	2,401	20.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,010	20.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,458.00000	3,394	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,003	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		219.00000	0,203	24.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,714.00000	1,762	24.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.87040	7.93360		19.98	2,990,752.00	380	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		36.00000	0,033	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,052.00000	8,113	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		63.00000	0,059	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,079.00000	6,139	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		115.00000	0,107	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,131.00000	4,187	29.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		240.00000	0,224	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,256.00000	2,304	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		645.00000	0,609	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		661.00000	0,689	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,169.00000	1,119	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		185.00000	0,199	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,016.00000	1,955	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		32.00000	0,035	18.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,993.00000	2,930	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,010	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,986.00000	3,923	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,003	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		461.00000	0,434	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,077.00000	1,114	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		36.00000	0,032	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,102.00000	8,162	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		62.00000	0,058	32.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,128.00000	6,188	32.63	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		113.00000	0,105	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,179.00000	4,235	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		235.00000	0,219	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,301.00000	2,349	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,135.00000	1,086	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		201.00000	0,216	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,970.00000	1,909	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		36.00000	0,039	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,943.00000	2,881	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,011	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,936.00000	3,873	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,003	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		35.00000	0,031	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,151.00000	8,211	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		61.00000	0,057	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,177.00000	6,237	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		111.00000	0,104	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,227.00000	4,284	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		229.00000	0,215	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,345.00000	2,395	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		608.00000	0,574	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		724.00000	0,754	20.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,102.00000	1,054	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		218.00000	0,234	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,924.00000	1,863	18.00	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	13/12/2010	Foreign Exchange Future	6.05	Put		40.00000	0,043	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,894.00000	2,831	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,011	21.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,887.00000	3,823	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		34.00000	0,031	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,200.00000	8,261	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		60.00000	0,056	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,226.00000	6,286	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		109.00000	0,102	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,275.00000	4,332	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		224.00000	0,210	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,390.00000	2,440	25.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		591.00000	0,558	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		757.00000	0,788	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,070.00000	1,022	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		236.00000	0,252	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,878.00000	1,817	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		44.00000	0,047	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,845.00000	2,782	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,012	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,837.00000	3,774	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,004	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		626.00000	0,591	20.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		692.00000	0,721	20.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		33.00000	0,030	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,249.00000	8,310	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		59.00000	0,055	32.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,275.00000	6,335	32.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		107.00000	0,100	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,323.00000	4,380	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		220.00000	0,205	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,436.00000	2,485	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		575.00000	0,542	20.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		791.00000	0,822	20.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,039.00000	0,992	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		255.00000	0,272	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,833.00000	1,772	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		49.00000	0,052	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,796.00000	2,733	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,013	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,787.00000	3,724	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,004	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		33.00000	0,029	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,299.00000	8,359	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		59.00000	0,054	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,325.00000	6,384	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		106.00000	0,098	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,372.00000	4,428	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		215.00000	0,201	25.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,481.00000	2,531	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		559.00000	0,527	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		825.00000	0,857	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,009.00000	0,962	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		275.00000	0,292	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,788.00000	1,727	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		54.00000	0,057	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,746.00000	2,684	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		12.00000	0,014	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,737.00000	3,674	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,004	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		32.00000	0,029	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,348.00000	8,409	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		58.00000	0,053	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,374.00000	6,433	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		104.00000	0,097	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,420.00000	4,477	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		210.00000	0,197	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,526.00000	2,577	26.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		543.00000	0,512	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		859.00000	0,892	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		979.00000	0,933	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		295.00000	0,313	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,743.00000	1,683	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		59.00000	0,063	17.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,697.00000	2,634	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		13.00000	0,014	20.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,688.00000	3,624	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	25.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		29.00000	0,026	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,545.00000	8,606	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		54.00000	0,050	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,570.00000	6,630	33.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		97.00000	0,090	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,613.00000	4,670	30.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		194.00000	0,181	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,710.00000	2,761	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		487.00000	0,458	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,003.00000	1,038	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		869.00000	0,825	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		385.00000	0,405	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,569.00000	1,510	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		85.00000	0,090	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,501.00000	2,438	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		17.00000	0,018	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,489.00000	3,426	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,006	24.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		30.00000	0,027	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,496.00000	8,557	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		55.00000	0,051	33.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,521.00000	6,581	33.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		99.00000	0,092	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,565.00000	4,622	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		198.00000	0,185	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,664.00000	2,715	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		500.00000	0,471	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		966.00000	1,001	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		895.00000	0,851	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		361.00000	0,381	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,612.00000	1,552	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		78.00000	0,082	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,550.00000	2,487	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		16.00000	0,017	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,538.00000	3,475	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,005	24.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		449.00000	0,423	21.92	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,115.00000	1,153	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		29.00000	0,026	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,595.00000	8,656	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		53.00000	0,049	33.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,619.00000	6,679	33.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		96.00000	0,089	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,662.00000	4,719	30.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		190.00000	0,178	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,756.00000	2,808	26.52	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	8.50	Call		474.00000	0,446	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,040.00000	1,076	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		843.00000	0,800	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		409.00000	0,430	19.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,527.00000	1,468	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		93.00000	0,098	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,453.00000	2,389	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,019	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,439.00000	3,376	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,006	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		528.00000	0,498	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		894.00000	0,928	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		37.00000	0,034	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,953.00000	8,014	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		65.00000	0,060	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,981.00000	6,040	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		119.00000	0,111	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,035.00000	4,091	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		250.00000	0,235	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,166.00000	2,215	25.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		684.00000	0,646	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		600.00000	0,626	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,244.00000	1,188	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		160.00000	0,168	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,113.00000	2,048	18.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		29.00000	0,028	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,092.00000	3,029	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,009	22.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,086.00000	4,023	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,003	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		37.00000	0,034	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,003.00000	8,064	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		64.00000	0,059	32.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,030.00000	6,089	32.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		117.00000	0,109	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,083.00000	4,139	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		245.00000	0,229	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,211.00000	2,259	25.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		664.00000	0,627	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		630.00000	0,657	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,206.00000	1,153	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		172.00000	0,183	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,064.00000	2,001	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		30.00000	0,031	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,042.00000	2,980	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,010	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,036.00000	3,973	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,003	26.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		31.00000	0,028	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,397.00000	8,458	34.69	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		57.00000	0,052	32.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,423.00000	6,482	32.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		102.00000	0,095	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,468.00000	4,525	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		206.00000	0,193	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,572.00000	2,623	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		950.00000	0,905	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		316.00000	0,335	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,699.00000	1,639	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		65.00000	0,069	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,648.00000	2,585	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		14.00000	0,015	20.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,638.00000	3,575	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,005	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		31.00000	0,027	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,447.00000	8,507	34.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		56.00000	0,052	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,472.00000	6,532	33.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		100.00000	0,093	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,516.00000	4,573	30.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		202.00000	0,189	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,618.00000	2,669	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		514.00000	0,484	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		930.00000	0,964	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		922.00000	0,878	18.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		338.00000	0,358	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,655.00000	1,595	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		71.00000	0,075	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,599.00000	2,536	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		15.00000	0,016	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,588.00000	3,525	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,005	24.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		46.00000	0,042	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,162.00000	7,222	33.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		81.00000	0,075	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,197.00000	5,255	31.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		154.00000	0,144	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,270.00000	3,324	27.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		357.00000	0,336	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,473.00000	1,516	23.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,884.00000	4,821	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,001	27.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.18700	12.19400		18.40	670,285.00	55	33,645.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,706.00000	9,713	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	51.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,706.00000	7,713	51.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	46.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,706.00000	5,713	46.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,706.00000	3,713	40.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		368.00000	0,359	19.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		74.00000	0,072	19.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,296.00000	1,289	25.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		2.00000	0,002	25.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,294.00000	2,287	32.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	32.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,406.00000	9,413	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	45.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,406.00000	5,413	45.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		620.00000	0,613	21.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		26.00000	0,026	21.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,594.00000	2,587	33.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	33.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		9,206.00000	9,213	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	50.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		7,206.00000	7,213	50.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	45.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		5,206.00000	5,213	45.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	37.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		3,206.00000	3,213	37.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		101.00000	0,094	19.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		307.00000	0,307	19.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		806.00000	0,799	22.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		12.00000	0,012	22.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		1,795.00000	1,787	29.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		1.00000	0,000	29.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		2,794.00000	2,787	33.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	33.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		9,056.00000	9,063	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	49.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		7,056.00000	7,063	49.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	44.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		5,056.00000	5,063	44.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	36.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		3,056.00000	3,063	36.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		151.00000	0,142	18.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		207.00000	0,205	18.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		951.00000	0,944	23.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		7.00000	0,007	23.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		1,944.00000	1,937	31.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	31.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		2,944.00000	2,937	34.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	34.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,956.00000	8,963	52.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	49.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,956.00000	6,963	49.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	44.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,956.00000	4,963	44.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		199.00000	0,190	18.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		155.00000	0,153	18.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,049.00000	1,042	23.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		5.00000	0,005	23.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,044.00000	2,037	31.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	31.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,044.00000	3,037	34.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	34.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,806.00000	8,813	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	49.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,806.00000	6,813	49.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	44.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,806.00000	4,813	44.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		294.00000	0,286	19.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		100.00000	0,099	19.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,197.00000	1,190	25.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3.00000	0,003	25.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,194.00000	2,187	32.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	32.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,194.00000	3,187	35.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	35.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,856.00000	8,863	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	49.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,856.00000	6,863	49.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	44.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,856.00000	4,863	44.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		261.00000	0,252	19.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		117.00000	0,115	19.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,148.00000	1,140	24.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		4.00000	0,003	24.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,144.00000	2,137	32.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	32.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,144.00000	3,137	35.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	35.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,256.00000	9,263	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	50.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,256.00000	7,263	50.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	45.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,256.00000	5,263	45.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	37.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,256.00000	3,263	37.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		89.00000	0,082	19.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		345.00000	0,345	19.87	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	11.45	Call		759.00000	0,752	22.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		15.00000	0,015	22.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,745.00000	1,738	29.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		1.00000	0,001	29.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,744.00000	2,737	33.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	33.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,356.00000	9,363	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	50.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,356.00000	7,363	50.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	45.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,356.00000	5,363	45.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,356.00000	3,363	38.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		67.00000	0,062	20.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		423.00000	0,425	20.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		666.00000	0,659	21.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		22.00000	0,022	21.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,645.00000	1,638	28.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		1.00000	0,001	28.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,644.00000	2,637	33.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	33.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,606.00000	9,613	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	51.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,606.00000	7,613	51.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	46.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,606.00000	5,613	46.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		447.00000	0,439	20.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		53.00000	0,052	20.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,396.00000	1,389	26.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		2.00000	0,002	26.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,656.00000	9,663	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	46.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,656.00000	5,663	46.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,656.00000	3,663	40.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		407.00000	0,398	20.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		63.00000	0,061	20.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,344.00000	2,337	32.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	32.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,556.00000	9,563	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	51.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,556.00000	7,563	51.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	46.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,556.00000	5,563	46.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,556.00000	3,563	39.69	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		489.00000	0,481	20.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		45.00000	0,044	20.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,445.00000	1,438	27.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		1.00000	0,001	27.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,444.00000	2,437	32.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	32.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,506.00000	9,513	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	50.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,506.00000	7,513	50.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	46.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,506.00000	5,513	46.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,506.00000	3,513	39.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		532.00000	0,524	20.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		38.00000	0,037	20.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,495.00000	1,488	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		1.00000	0,001	27.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,494.00000	2,487	33.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	33.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,456.00000	9,463	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	50.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,456.00000	7,463	50.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	45.94	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	17.65	Put		5,456.00000	5,463	45.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,456.00000	3,463	39.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		51.00000	0,046	21.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		507.00000	0,509	21.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		576.00000	0,568	21.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		32.00000	0,031	21.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,545.00000	1,538	27.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		1.00000	0,001	27.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,544.00000	2,537	33.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	33.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,306.00000	9,313	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	50.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,306.00000	7,313	50.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	45.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,306.00000	5,313	45.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,306.00000	3,313	38.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		77.00000	0,071	20.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		383.00000	0,384	20.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		712.00000	0,705	21.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		18.00000	0,018	21.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,695.00000	1,688	29.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		1.00000	0,001	29.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,694.00000	2,687	33.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	33.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		9,106.00000	9,113	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	49.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		7,106.00000	7,113	49.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	36.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		3,106.00000	3,113	36.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		132.00000	0,124	18.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		238.00000	0,237	18.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		1,894.00000	1,887	30.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	30.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		2,894.00000	2,887	34.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	34.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		9,156.00000	9,163	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	50.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		7,156.00000	7,163	50.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	45.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		5,156.00000	5,163	45.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		854.00000	0,847	22.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		10.00000	0,010	22.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		1,844.00000	1,837	30.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		0.00000	0,000	30.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	52.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		9,006.00000	9,013	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	49.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		7,006.00000	7,013	49.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	44.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		5,006.00000	5,013	44.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		171.00000	0,162	18.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		177.00000	0,175	18.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,000.00000	0,993	23.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		6.00000	0,006	23.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		1,994.00000	1,987	31.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	31.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		2,994.00000	2,987	34.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	34.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,906.00000	8,913	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	49.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,906.00000	6,913	49.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	44.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,906.00000	4,913	44.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,098.00000	1,091	24.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		4.00000	0,004	24.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,094.00000	2,087	31.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	31.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		5.00000	0,004	26.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,361.00000	1,367	26.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		6.00000	0,005	25.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,262.00000	1,268	25.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		8.00000	0,006	25.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		1,164.00000	1,169	25.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		10.00000	0,008	24.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		1,066.00000	1,071	24.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		17.00000	0,015	23.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		873.00000	0,878	23.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		29.00000	0,026	22.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		685.00000	0,689	22.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		39.00000	0,034	21.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		595.00000	0,597	21.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		13.00000	0,011	23.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		969.00000	0,974	23.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		22.00000	0,019	22.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		778.00000	0,782	22.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		44.00000	0,040	21.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		550.00000	0,553	21.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		59.00000	0,053	20.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		465.00000	0,466	20.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		19.00000	0,017	23.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		825.00000	0,830	23.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		26.00000	0,022	22.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		732.00000	0,735	22.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		5.00000	0,004	26.05	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		1,311.00000	1,317	26.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		7.00000	0,006	25.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,213.00000	1,219	25.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		9.00000	0,007	24.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		1,115.00000	1,120	24.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		11.00000	0,010	24.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		1,017.00000	1,023	24.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		15.00000	0,013	23.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		921.00000	0,926	23.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	50.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,406.00000	7,413	50.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	47.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,906.00000	5,913	47.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	43.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,406.00000	4,413	43.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		229.00000	0,220	18.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		135.00000	0,133	18.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,595.00000	1,588	28.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		1.00000	0,001	28.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,094.00000	3,087	35.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	35.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,594.00000	4,587	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	51.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,656.00000	7,663	51.25	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	18.35	Call		0.00000	0,000	47.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		6,156.00000	6,163	47.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	44.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,656.00000	4,663	44.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	37.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		3,156.00000	3,163	37.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		116.00000	0,108	19.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		272.00000	0,271	19.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,346.00000	1,339	26.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		2.00000	0,002	26.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		2,844.00000	2,837	34.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	34.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,344.00000	4,337	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		8,106.00000	8,113	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	48.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,606.00000	6,613	48.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	45.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		5,106.00000	5,113	45.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,606.00000	3,613	39.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		34.00000	0,030	21.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		640.00000	0,643	21.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		902.00000	0,895	22.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		8.00000	0,008	22.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,394.00000	2,387	32.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	32.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		3,894.00000	3,887	39.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	39.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		4.00000	0,003	26.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,410.00000	1,416	26.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		3.00000	0,002	27.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,559.00000	1,565	27.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		4.00000	0,003	26.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,460.00000	1,466	26.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		3.00000	0,003	27.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,509.00000	1,516	27.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		3.00000	0,002	27.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,609.00000	1,615	27.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	35.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,856.00000	2,863	35.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	34.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,756.00000	2,763	34.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		2.00000	0,001	28.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,758.00000	1,764	28.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		2.00000	0,002	28.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,658.00000	1,665	28.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	36.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,956.00000	2,963	36.00	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,556.00000	2,563	33.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	32.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,456.00000	2,463	32.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		1.00000	0,000	32.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,357.00000	2,363	32.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		1.00000	0,001	31.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,257.00000	2,264	31.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		1.00000	0,001	31.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		2,157.00000	2,164	31.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		1.00000	0,001	30.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		2,057.00000	2,064	30.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		1.00000	0,001	29.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,957.00000	1,964	29.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		1.00000	0,001	29.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,857.00000	1,864	29.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		2.00000	0,001	28.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,808.00000	1,814	28.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		2.00000	0,002	28.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,708.00000	1,715	28.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		1.00000	0,001	31.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		2,207.00000	2,214	31.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		1.00000	0,001	30.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		2,107.00000	2,114	30.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		1.00000	0,001	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	14/12/2009	Foreign Exchange Future	14.20	Put		2,007.00000	2,014	30.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		1.00000	0,001	29.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,907.00000	1,914	29.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,406.00000	3,413	38.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	36.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		3,006.00000	3,013	36.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	35.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,906.00000	2,913	35.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	35.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,806.00000	2,813	35.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	34.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,706.00000	2,713	34.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,606.00000	2,613	33.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	33.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,506.00000	2,513	33.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		1.00000	0,000	32.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,407.00000	2,413	32.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		1.00000	0,000	32.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,307.00000	2,313	32.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	34.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,656.00000	2,663	34.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		8,206.00000	8,213	52.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	47.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		6,206.00000	6,213	47.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	42.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		4,206.00000	4,213	42.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3,794.00000	3,787	39.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	39.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	47.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		6,106.00000	6,113	47.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	42.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		4,106.00000	4,113	42.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		8,156.00000	8,163	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	42.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		4,156.00000	4,163	42.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		3,844.00000	3,837	39.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	39.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,356.00000	8,363	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	48.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,356.00000	6,363	48.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	43.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,356.00000	4,363	43.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,644.00000	3,637	38.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	52.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,406.00000	8,413	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	48.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,406.00000	6,413	48.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,594.00000	3,587	38.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	38.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,456.00000	8,463	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	48.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,456.00000	6,463	48.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	43.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,456.00000	4,463	43.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,544.00000	3,537	37.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	37.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,506.00000	8,513	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	48.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,506.00000	6,513	48.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	43.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,506.00000	4,513	43.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,494.00000	3,487	37.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	37.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,706.00000	8,713	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	48.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,706.00000	6,713	48.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		0.00000	0,000	44.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,706.00000	4,713	44.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,294.00000	3,287	36.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	36.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,656.00000	8,663	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	48.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,656.00000	6,663	48.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,344.00000	3,337	36.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	36.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,756.00000	8,763	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	49.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,756.00000	6,763	49.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	44.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,756.00000	4,763	44.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		330.00000	0,322	19.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		86.00000	0,085	19.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,247.00000	1,240	25.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3.00000	0,003	25.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,244.00000	2,237	32.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	32.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,244.00000	3,237	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	51.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,956.00000	7,963	51.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	47.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,956.00000	5,963	47.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	42.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,956.00000	3,963	42.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,044.00000	4,037	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,444.00000	3,437	37.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	37.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,444.00000	4,437	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,394.00000	3,387	36.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	36.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,394.00000	4,387	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,544.00000	4,537	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	51.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,756.00000	7,763	51.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	46.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,756.00000	5,763	46.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,756.00000	3,763	40.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,244.00000	4,237	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	40.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		8,006.00000	8,013	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	47.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		6,006.00000	6,013	47.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		4,006.00000	4,013	42.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		3,994.00000	3,987	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,256.00000	8,263	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	47.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,256.00000	6,263	47.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,256.00000	4,263	43.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,744.00000	3,737	39.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	39.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,294.00000	4,287	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	51.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,806.00000	7,813	51.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	46.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,806.00000	5,813	46.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	41.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,806.00000	3,813	41.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,194.00000	4,187	40.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	40.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		8,056.00000	8,063	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	47.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		6,056.00000	6,063	47.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		4,056.00000	4,063	42.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		3,944.00000	3,937	40.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	40.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,306.00000	8,313	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	47.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,306.00000	6,313	47.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	43.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,306.00000	4,313	43.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,694.00000	3,687	38.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	38.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,556.00000	8,563	52.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	48.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,556.00000	6,563	48.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	43.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,556.00000	4,563	43.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.39680	12.40300		18.02	24,793.60	2	2,303.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	31.12	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	22.00	Put		9,597.00000	9,603	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	30.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,598.00000	7,604	30.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		4.00000	0,004	27.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,601.00000	5,607	27.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		28.00000	0,029	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,625.00000	3,632	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		128.00000	0,128	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,725.00000	1,731	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		283.00000	0,284	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		880.00000	0,887	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		681.00000	0,683	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		278.00000	0,286	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,453.00000	1,450	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		50.00000	0,053	17.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,413.00000	2,408	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		10.00000	0,011	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,747.00000	9,753	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,748.00000	7,754	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		4.00000	0,004	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,751.00000	5,757	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		26.00000	0,026	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,773.00000	3,779	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
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		115.00000	0,115	22.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,862.00000	1,868	22.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		250.00000	0,251	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		997.00000	1,004	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		596.00000	0,598	17.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		343.00000	0,351	17.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,318.00000	1,316	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		65.00000	0,069	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,265.00000	2,260	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		12.00000	0,013	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,697.00000	9,703	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	30.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,698.00000	7,704	30.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		4.00000	0,004	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,701.00000	5,707	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		27.00000	0,027	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,724.00000	3,730	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		119.00000	0,119	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,816.00000	1,822	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		260.00000	0,261	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		957.00000	0,964	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		624.00000	0,625	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		321.00000	0,328	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,362.00000	1,360	17.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		59.00000	0,063	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,314.00000	2,309	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		11.00000	0,012	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,257.00000	3,251	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		4.00000	0,004	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,097.00000	9,103	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		2.00000	0,002	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,099.00000	7,105	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,947.00000	8,953	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		2.00000	0,002	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,949.00000	6,955	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		8.00000	0,009	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,955.00000	4,962	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		46.00000	0,046	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,993.00000	2,999	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		212.00000	0,213	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,159.00000	1,166	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		496.00000	0,497	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		443.00000	0,450	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,143.00000	1,142	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		90.00000	0,095	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,068.00000	2,063	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		15.00000	0,016	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	9.35	Call		3,058.00000	3,052	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		5.00000	0,005	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,797.00000	8,803	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		2.00000	0,002	29.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,799.00000	6,805	29.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		10.00000	0,010	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,807.00000	4,813	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		51.00000	0,052	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,848.00000	2,855	25.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		240.00000	0,241	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,037.00000	1,044	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		570.00000	0,571	17.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		367.00000	0,374	17.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,273.00000	1,272	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		70.00000	0,075	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,216.00000	2,211	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		13.00000	0,014	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,207.00000	3,201	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		4.00000	0,004	23.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,847.00000	8,853	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		2.00000	0,002	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,849.00000	6,855	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		9.00000	0,010	27.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,856.00000	4,863	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		49.00000	0,050	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,896.00000	2,903	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		230.00000	0,231	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,077.00000	1,084	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		544.00000	0,546	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		391.00000	0,399	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,229.00000	1,228	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		76.00000	0,081	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,166.00000	2,162	19.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		13.00000	0,015	19.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,157.00000	3,151	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		4.00000	0,004	23.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,997.00000	9,003	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		2.00000	0,002	29.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,999.00000	7,005	29.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		8.00000	0,008	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,005.00000	5,011	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		44.00000	0,044	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,041.00000	3,047	25.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		204.00000	0,204	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,201.00000	1,207	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		473.00000	0,474	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		470.00000	0,477	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,101.00000	1,100	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		98.00000	0,103	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,019.00000	2,014	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		16.00000	0,017	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,008.00000	3,002	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		5.00000	0,005	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,247.00000	9,253	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	29.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,248.00000	7,254	29.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,397.00000	9,403	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,398.00000	7,404	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,647.00000	9,653	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	30.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,648.00000	7,654	30.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		4.00000	0,004	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,651.00000	5,657	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		27.00000	0,028	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,674.00000	3,681	26.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		271.00000	0,273	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		918.00000	0,926	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		652.00000	0,654	17.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		299.00000	0,307	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,407.00000	1,405	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		54.00000	0,058	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,364.00000	2,359	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		11.00000	0,012	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,547.00000	9,553	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,548.00000	7,554	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,497.00000	9,503	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	30.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,498.00000	7,504	30.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,447.00000	9,453	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,448.00000	7,454	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,347.00000	9,353	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	30.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,348.00000	7,354	30.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,197.00000	9,203	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	29.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,198.00000	7,204	29.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,147.00000	9,153	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,149.00000	7,155	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,047.00000	9,053	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		2.00000	0,002	29.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,049.00000	7,055	29.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		8.00000	0,008	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,055.00000	5,061	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		42.00000	0,043	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,089.00000	3,096	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		196.00000	0,196	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,243.00000	1,249	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		453.00000	0,454	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		500.00000	0,507	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,061.00000	1,061	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		108.00000	0,114	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,971.00000	1,966	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		18.00000	0,019	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,958.00000	2,953	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		5.00000	0,006	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,897.00000	8,903	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		2.00000	0,002	29.44	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,899.00000	6,905	29.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		9.00000	0,009	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,906.00000	4,912	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		23.00000	0,024	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,920.00000	3,927	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		47.00000	0,048	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,944.00000	2,951	25.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		104.00000	0,104	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,001.00000	2,007	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		221.00000	0,222	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,118.00000	1,125	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		520.00000	0,521	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		417.00000	0,424	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,186.00000	1,185	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		83.00000	0,088	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,117.00000	2,112	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		14.00000	0,015	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,107.00000	3,102	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,005	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		124.00000	0,124	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,771.00000	1,777	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		5.00000	0,005	27.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,502.00000	5,508	27.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		13.00000	0,014	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,510.00000	4,517	27.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		30.00000	0,031	26.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,527.00000	3,534	26.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		65.00000	0,065	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,562.00000	2,568	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		138.00000	0,138	22.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,635.00000	1,641	22.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		308.00000	0,309	19.42	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		805.00000	0,812	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		743.00000	0,744	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		240.00000	0,247	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,545.00000	1,542	17.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		42.00000	0,045	17.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,512.00000	2,507	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		9.00000	0,010	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		6.00000	0,006	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,253.00000	5,259	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		17.00000	0,017	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,264.00000	4,270	27.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		36.00000	0,037	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,283.00000	3,290	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		79.00000	0,079	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,326.00000	2,332	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		167.00000	0,168	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,414.00000	1,421	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		381.00000	0,383	18.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		628.00000	0,636	18.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		911.00000	0,912	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		158.00000	0,165	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,779.00000	1,775	18.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		26.00000	0,028	18.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,760.00000	2,754	21.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		7.00000	0,007	21.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		6.00000	0,006	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,353.00000	5,359	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		15.00000	0,016	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,362.00000	4,369	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		34.00000	0,035	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,381.00000	3,388	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		73.00000	0,073	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,420.00000	2,426	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		155.00000	0,155	21.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,502.00000	1,508	21.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		350.00000	0,351	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		697.00000	0,704	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		841.00000	0,842	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		188.00000	0,195	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,685.00000	1,681	18.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		32.00000	0,034	18.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,661.00000	2,655	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		8.00000	0,008	21.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		7.00000	0,007	27.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,154.00000	5,160	27.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		19.00000	0,019	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,166.00000	4,172	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		39.00000	0,040	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,186.00000	3,193	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		85.00000	0,086	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,232.00000	2,239	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		181.00000	0,181	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,328.00000	1,334	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		415.00000	0,417	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		562.00000	0,570	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		984.00000	0,985	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		131.00000	0,138	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,875.00000	1,870	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		22.00000	0,023	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,859.00000	2,853	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		6.00000	0,006	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		5.00000	0,005	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,452.00000	5,458	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		14.00000	0,014	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,461.00000	4,467	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		32.00000	0,032	26.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,479.00000	3,485	26.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		67.00000	0,067	24.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,514.00000	2,520	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		143.00000	0,144	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,590.00000	1,597	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		321.00000	0,323	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		768.00000	0,776	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		774.00000	0,776	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		221.00000	0,229	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,591.00000	1,588	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		38.00000	0,041	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,561.00000	2,556	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		8.00000	0,009	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		5.00000	0,005	27.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,552.00000	5,558	27.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		13.00000	0,013	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,560.00000	4,566	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		29.00000	0,030	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,576.00000	3,583	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		62.00000	0,062	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,609.00000	2,615	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		133.00000	0,133	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,680.00000	1,686	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		295.00000	0,296	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		842.00000	0,849	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		712.00000	0,713	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		259.00000	0,266	17.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,499.00000	1,496	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		46.00000	0,049	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,462.00000	2,457	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		9.00000	0,010	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		5.00000	0,005	27.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,402.00000	5,408	27.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		15.00000	0,015	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,412.00000	4,418	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		33.00000	0,033	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,430.00000	3,436	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		70.00000	0,070	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,467.00000	2,473	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		149.00000	0,149	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,546.00000	1,552	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		335.00000	0,337	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		732.00000	0,740	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		807.00000	0,808	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		204.00000	0,211	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,638.00000	1,634	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		35.00000	0,037	17.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,611.00000	2,606	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		8.00000	0,009	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		6.00000	0,006	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,303.00000	5,309	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		16.00000	0,017	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	15/03/2010	Foreign Exchange Future	16.70	Put		4,313.00000	4,320	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		35.00000	0,036	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,332.00000	3,339	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		76.00000	0,076	24.18	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,373.00000	2,379	24.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		161.00000	0,161	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,458.00000	1,464	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		365.00000	0,367	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		662.00000	0,670	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		876.00000	0,876	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		173.00000	0,179	17.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,732.00000	1,728	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		29.00000	0,031	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,710.00000	2,705	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		7.00000	0,008	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		7.00000	0,007	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,204.00000	5,210	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		18.00000	0,018	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,215.00000	4,221	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		38.00000	0,038	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,235.00000	3,241	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		82.00000	0,082	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,279.00000	2,285	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		174.00000	0,174	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,371.00000	1,377	21.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		398.00000	0,399	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		595.00000	0,602	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		947.00000	0,948	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		144.00000	0,151	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,827.00000	1,823	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		24.00000	0,026	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,809.00000	2,804	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		6.00000	0,007	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		7.00000	0,007	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,104.00000	5,110	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		20.00000	0,020	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,117.00000	4,123	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		41.00000	0,041	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,138.00000	3,144	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		89.00000	0,089	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,186.00000	2,192	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		434.00000	0,435	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		531.00000	0,538	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,022.00000	1,022	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		119.00000	0,125	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,923.00000	1,918	18.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		20.00000	0,021	18.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,909.00000	2,903	22.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		6.00000	0,006	22.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		188.00000	0,189	21.10	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,285.00000	1,292	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,198.00000	8,204	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		3.00000	0,003	28.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,200.00000	6,206	28.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,805.00000	3,799	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,002	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,098.00000	8,104	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		3.00000	0,003	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,100.00000	6,106	28.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,905.00000	3,899	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		2.00000	0,002	26.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,148.00000	8,154	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		3.00000	0,003	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,150.00000	6,156	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,855.00000	3,849	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		2.00000	0,002	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,398.00000	8,404	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		2.00000	0,002	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,399.00000	6,405	28.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,605.00000	3,599	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	25.43	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	20.90	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,498.00000	8,504	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		2.00000	0,002	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,499.00000	6,505	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,506.00000	3,500	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		3.00000	0,003	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,448.00000	8,454	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		2.00000	0,002	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,449.00000	6,455	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,556.00000	3,550	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		3.00000	0,003	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,548.00000	8,554	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		2.00000	0,002	28.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,549.00000	6,555	28.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,456.00000	3,450	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		3.00000	0,003	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,697.00000	8,703	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		2.00000	0,002	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,699.00000	6,705	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		11.00000	0,011	27.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,708.00000	4,714	27.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		55.00000	0,056	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	15/03/2010	Foreign Exchange Future	15.10	Put		2,752.00000	2,759	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,306.00000	3,301	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,004	24.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,747.00000	8,753	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		2.00000	0,002	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,749.00000	6,755	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		10.00000	0,011	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,757.00000	4,764	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		53.00000	0,054	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,800.00000	2,807	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,648.00000	8,654	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		2.00000	0,002	29.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,649.00000	6,655	29.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		11.00000	0,012	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,658.00000	4,665	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		57.00000	0,058	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,704.00000	2,711	24.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,356.00000	3,350	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,003	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,948.00000	7,954	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		3.00000	0,003	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,950.00000	5,956	28.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		22.00000	0,023	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,969.00000	3,976	27.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		100.00000	0,100	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,047.00000	2,053	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,054.00000	4,048	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,453.00000	4,447	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,406.00000	3,400	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		3.00000	0,003	24.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,403.00000	4,397	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,553.00000	4,547	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,353.00000	4,347	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,248.00000	8,254	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		3.00000	0,003	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,250.00000	6,256	28.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,755.00000	3,749	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,002	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,254.00000	4,248	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	30.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,798.00000	7,804	30.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		4.00000	0,004	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,801.00000	5,807	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		25.00000	0,025	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,822.00000	3,828	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		111.00000	0,111	23.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,908.00000	1,914	23.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,204.00000	4,198	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,048.00000	8,054	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		3.00000	0,003	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,050.00000	6,056	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		21.00000	0,021	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,068.00000	4,074	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		93.00000	0,093	23.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,140.00000	2,146	23.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,954.00000	3,948	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,298.00000	8,304	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		2.00000	0,002	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,299.00000	6,305	28.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,705.00000	3,699	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,002	25.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,998.00000	8,004	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		3.00000	0,003	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,000.00000	6,006	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		22.00000	0,022	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,019.00000	4,025	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		97.00000	0,097	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,094.00000	2,100	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,004.00000	3,998	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,348.00000	8,354	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		2.00000	0,002	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,349.00000	6,355	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,655.00000	3,649	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.60470	12.61050		18.33	1,260,470.00	100	955.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,442.00000	9,447	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		10.00000	0,011	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,450.00000	7,456	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,002	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,742.00000	9,747	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		8.00000	0,008	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,748.00000	7,753	27.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		3.00000	0,003	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,243.00000	9,248	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		12.00000	0,013	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,252.00000	7,258	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		46.00000	0,047	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,286.00000	5,292	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		119.00000	0,121	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,359.00000	3,366	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,003	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,093.00000	9,098	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		14.00000	0,014	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,104.00000	7,109	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		49.00000	0,051	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,139.00000	5,146	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		128.00000	0,130	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,218.00000	3,225	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,993.00000	8,998	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		15.00000	0,016	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,005.00000	7,011	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		375.00000	0,380	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,365.00000	1,375	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		669.00000	0,675	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		659.00000	0,670	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,058.00000	2,057	16.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		48.00000	0,052	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,028.00000	3,024	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		18.00000	0,019	19.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		4.00000	0,004	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,794.00000	8,799	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		18.00000	0,018	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,808.00000	6,813	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		4.00000	0,004	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,844.00000	8,849	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		17.00000	0,018	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,857.00000	6,863	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		735.00000	0,742	18.12	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		575.00000	0,587	18.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,337.00000	1,341	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		177.00000	0,186	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,202.00000	2,200	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		42.00000	0,045	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,176.00000	3,172	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		16.00000	0,017	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		3.00000	0,003	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,293.00000	9,298	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		45.00000	0,046	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,335.00000	5,341	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		116.00000	0,118	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,406.00000	3,413	24.64	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,492.00000	9,497	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		10.00000	0,010	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,500.00000	7,505	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		41.00000	0,042	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,531.00000	5,537	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,002	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,642.00000	9,647	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		9.00000	0,009	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,649.00000	7,654	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		833.00000	0,839	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		473.00000	0,484	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,495.00000	1,498	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		135.00000	0,143	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,394.00000	2,392	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		34.00000	0,037	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,002	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,692.00000	9,697	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		9.00000	0,009	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,699.00000	7,704	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,455.00000	1,458	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		145.00000	0,153	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,346.00000	2,343	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		36.00000	0,038	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,002	27.09	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	22.20	Put		9,592.00000	9,597	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		9.00000	0,010	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,599.00000	7,605	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		273.00000	0,276	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,863.00000	1,871	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		471.00000	0,476	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,061.00000	1,071	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		859.00000	0,865	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		449.00000	0,460	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,536.00000	1,538	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		126.00000	0,133	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,443.00000	2,440	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		33.00000	0,035	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,542.00000	9,547	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		40.00000	0,041	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,580.00000	5,586	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		104.00000	0,106	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,644.00000	3,651	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,392.00000	9,397	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		11.00000	0,011	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,401.00000	7,406	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,342.00000	9,347	27.09	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	19.95	Call		11.00000	0,012	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,351.00000	7,357	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		44.00000	0,045	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,384.00000	5,390	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		114.00000	0,116	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,454.00000	3,461	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		3.00000	0,003	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,193.00000	9,198	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		13.00000	0,013	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,203.00000	7,208	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		47.00000	0,049	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,237.00000	5,244	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		122.00000	0,124	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,312.00000	3,319	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,092.00000	1,097	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		282.00000	0,292	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,878.00000	1,878	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		68.00000	0,073	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,832.00000	2,828	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		22.00000	0,023	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,003	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,143.00000	9,148	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		13.00000	0,014	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,153.00000	7,159	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	27.09	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	21.65	Put		9,043.00000	9,048	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		14.00000	0,015	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,054.00000	7,060	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		365.00000	0,370	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,405.00000	1,415	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,190.00000	1,195	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		230.00000	0,240	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,013.00000	2,012	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		53.00000	0,057	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,943.00000	8,948	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		16.00000	0,016	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,956.00000	6,961	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		42.00000	0,043	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,482.00000	5,488	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		68.00000	0,069	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,508.00000	4,514	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		109.00000	0,110	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,549.00000	3,555	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		176.00000	0,179	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,616.00000	2,624	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		386.00000	0,391	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,326.00000	1,336	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		691.00000	0,697	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		631.00000	0,642	18.26	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	11.55	Call		1,262.00000	1,266	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		202.00000	0,211	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,106.00000	2,105	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		46.00000	0,050	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,077.00000	3,073	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		17.00000	0,018	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		266.00000	0,270	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,906.00000	1,915	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		32.00000	0,034	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,022.00000	6,029	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		86.00000	0,087	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,076.00000	4,082	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		134.00000	0,136	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,124.00000	3,131	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		913.00000	0,919	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		403.00000	0,414	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,619.00000	1,621	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		109.00000	0,116	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		34.00000	0,036	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,924.00000	5,931	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		528.00000	0,534	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		918.00000	0,929	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		970.00000	0,975	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		360.00000	0,370	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,704.00000	1,705	16.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		94.00000	0,100	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,637.00000	2,633	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		27.00000	0,028	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		39.00000	0,041	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,629.00000	5,636	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		63.00000	0,065	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,653.00000	4,660	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		102.00000	0,103	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,692.00000	3,698	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		163.00000	0,166	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,753.00000	2,761	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		355.00000	0,360	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,445.00000	1,455	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		631.00000	0,637	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		721.00000	0,732	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,157.00000	1,162	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		247.00000	0,257	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,968.00000	1,967	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		58.00000	0,062	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,930.00000	2,926	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		20.00000	0,021	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,060.00000	1,066	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		300.00000	0,311	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,834.00000	1,834	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		74.00000	0,079	16.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,783.00000	2,779	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		23.00000	0,024	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		50.00000	0,052	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,090.00000	5,097	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		83.00000	0,085	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,123.00000	4,130	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		484.00000	0,490	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,024.00000	1,035	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		885.00000	0,892	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		425.00000	0,437	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,491.00000	2,488	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		31.00000	0,033	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		33.00000	0,035	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,973.00000	5,980	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		87.00000	0,089	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,027.00000	4,034	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		137.00000	0,140	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,077.00000	3,085	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		295.00000	0,299	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,735.00000	1,744	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		513.00000	0,519	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		953.00000	0,964	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		941.00000	0,947	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		381.00000	0,392	17.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,661.00000	1,662	16.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		101.00000	0,107	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,588.00000	2,585	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		28.00000	0,030	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		35.00000	0,036	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,875.00000	5,881	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		56.00000	0,057	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,896.00000	4,902	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		91.00000	0,093	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,931.00000	3,938	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		144.00000	0,147	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,984.00000	2,992	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		544.00000	0,550	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		884.00000	0,895	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		999.00000	1,005	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		339.00000	0,350	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,747.00000	1,747	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		87.00000	0,092	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,685.00000	2,682	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		25.00000	0,027	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		560.00000	0,566	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		850.00000	0,861	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,029.00000	1,035	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		319.00000	0,330	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,734.00000	2,731	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		24.00000	0,026	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	18.25	Call		38.00000	0,040	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,678.00000	5,685	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		61.00000	0,063	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,701.00000	4,708	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		99.00000	0,101	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,739.00000	3,746	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		159.00000	0,162	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,799.00000	2,807	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		612.00000	0,618	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		752.00000	0,763	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,124.00000	1,129	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		264.00000	0,274	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,923.00000	1,922	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		63.00000	0,067	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,881.00000	2,877	19.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		21.00000	0,022	19.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		346.00000	0,351	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,486.00000	1,496	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		43.00000	0,044	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,433.00000	5,439	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		70.00000	0,071	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,460.00000	4,466	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		111.00000	0,113	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,501.00000	3,508	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		181.00000	0,184	23.17	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	15.00	Put		2,571.00000	2,579	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		408.00000	0,413	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,248.00000	1,258	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		48.00000	0,050	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,188.00000	5,195	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		79.00000	0,081	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,219.00000	4,226	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		125.00000	0,127	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,265.00000	3,272	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		206.00000	0,209	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,346.00000	2,354	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		457.00000	0,463	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,097.00000	1,108	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		53.00000	0,055	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,993.00000	5,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,415.00000	1,418	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		155.00000	0,163	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,298.00000	2,295	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		38.00000	0,040	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,275.00000	3,270	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		15.00000	0,015	20.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		57.00000	0,059	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,847.00000	4,854	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		93.00000	0,095	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,883.00000	3,890	25.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		246.00000	0,250	22.10	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,036.00000	2,045	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,376.00000	1,380	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		166.00000	0,175	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,250.00000	2,248	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		40.00000	0,043	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		89.00000	0,091	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,979.00000	3,986	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		141.00000	0,143	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,031.00000	3,038	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		235.00000	0,238	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,125.00000	2,133	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		397.00000	0,402	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,287.00000	1,297	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		713.00000	0,719	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		603.00000	0,614	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,299.00000	1,303	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		189.00000	0,198	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,154.00000	2,152	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		44.00000	0,047	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,127.00000	3,122	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		17.00000	0,017	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		12.00000	0,012	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,302.00000	7,307	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		36.00000	0,037	27.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,826.00000	5,832	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		73.00000	0,075	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,363.00000	4,370	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		148.00000	0,150	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,938.00000	2,945	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		319.00000	0,323	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,609.00000	1,618	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		759.00000	0,765	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		549.00000	0,560	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,790.00000	1,790	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		80.00000	0,085	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,225.00000	3,221	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		15.00000	0,016	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,712.00000	4,706	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	0,001	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		302.00000	0,307	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,692.00000	1,702	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		10.00000	0,010	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,550.00000	7,555	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		31.00000	0,033	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,071.00000	6,078	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		65.00000	0,066	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,605.00000	4,611	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		131.00000	0,133	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,171.00000	3,178	24.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		280.00000	0,284	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,820.00000	1,829	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		650.00000	0,656	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		690.00000	0,701	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,577.00000	1,579	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		117.00000	0,124	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,979.00000	2,975	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		19.00000	0,020	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,463.00000	4,458	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	0,003	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		7.00000	0,007	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,997.00000	8,002	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		22.00000	0,023	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,512.00000	6,518	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		52.00000	0,053	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,042.00000	5,048	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		106.00000	0,108	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,596.00000	3,603	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		223.00000	0,227	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,213.00000	2,222	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		499.00000	0,504	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		989.00000	0,999	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,225.00000	1,230	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		215.00000	0,225	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,539.00000	2,536	18.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		29.00000	0,031	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,018.00000	4,013	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		8.00000	0,008	23.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		37.00000	0,039	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,727.00000	5,734	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		60.00000	0,061	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,750.00000	4,756	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		97.00000	0,099	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,787.00000	3,794	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		155.00000	0,158	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,845.00000	2,853	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		259.00000	0,263	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,949.00000	1,958	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		337.00000	0,341	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,527.00000	1,536	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		444.00000	0,450	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,134.00000	1,145	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		594.00000	0,600	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		784.00000	0,795	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		807.00000	0,814	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		497.00000	0,509	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		287.00000	0,291	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,777.00000	1,786	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		36.00000	0,038	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,776.00000	5,783	27.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		58.00000	0,060	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,798.00000	4,805	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		95.00000	0,097	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,835.00000	3,842	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		151.00000	0,154	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,891.00000	2,899	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		328.00000	0,332	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,568.00000	1,577	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		432.00000	0,437	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,172.00000	1,182	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		577.00000	0,583	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		817.00000	0,828	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		783.00000	0,789	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		523.00000	0,534	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		311.00000	0,315	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,651.00000	1,660	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		54.00000	0,056	26.76	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,944.00000	4,951	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		420.00000	0,425	20.00	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,210.00000	1,220	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		253.00000	0,256	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,993.00000	2,001	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		6.00000	0,006	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,196.00000	8,201	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		28.00000	0,029	27.87	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	14/06/2010	Foreign Exchange Future	18.80	Put		6,218.00000	6,224	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		77.00000	0,079	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,267.00000	4,274	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		201.00000	0,204	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,391.00000	2,399	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,819.00000	3,814	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		9.00000	0,009	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		6.00000	0,006	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,096.00000	8,101	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		30.00000	0,032	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,120.00000	6,127	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		81.00000	0,083	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,171.00000	4,178	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		212.00000	0,215	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,302.00000	2,310	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,919.00000	3,914	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		9.00000	0,009	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		6.00000	0,006	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,146.00000	8,151	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		29.00000	0,030	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,169.00000	6,175	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,869.00000	3,864	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		9.00000	0,009	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		5.00000	0,005	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,395.00000	8,400	27.09	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	19.00	Call		24.00000	0,025	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,414.00000	6,420	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,621.00000	3,616	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		11.00000	0,011	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		5.00000	0,005	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,495.00000	8,500	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		66.00000	0,068	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,556.00000	4,563	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		172.00000	0,174	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,662.00000	2,669	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,522.00000	3,517	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		12.00000	0,012	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		5.00000	0,005	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,445.00000	8,450	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		23.00000	0,024	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,463.00000	6,469	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,571.00000	3,567	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		11.00000	0,012	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		4.00000	0,005	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,544.00000	8,550	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		21.00000	0,022	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,561.00000	6,567	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		167.00000	0,170	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,707.00000	2,715	23.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,472.00000	3,468	21.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		12.00000	0,013	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		4.00000	0,004	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,694.00000	8,699	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		19.00000	0,020	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,709.00000	6,715	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,324.00000	3,320	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		14.00000	0,015	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		4.00000	0,004	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,744.00000	8,749	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		18.00000	0,019	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,758.00000	6,764	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		4.00000	0,004	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,644.00000	8,649	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		20.00000	0,021	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,660.00000	6,666	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,373.00000	3,369	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		13.00000	0,014	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		7.00000	0,007	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,947.00000	7,952	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		229.00000	0,232	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,169.00000	2,177	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,067.00000	4,062	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		7.00000	0,007	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,423.00000	3,418	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		13.00000	0,013	21.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,414.00000	4,408	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		4.00000	0,003	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,563.00000	4,557	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		3.00000	0,002	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,364.00000	4,359	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		4.00000	0,004	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		6.00000	0,006	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,246.00000	8,251	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		27.00000	0,028	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,267.00000	6,273	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		75.00000	0,077	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,315.00000	4,322	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		196.00000	0,199	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,436.00000	2,444	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,770.00000	3,765	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		10.00000	0,010	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		6.00000	0,007	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,046.00000	8,052	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		218.00000	0,221	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,258.00000	2,266	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,968.00000	3,963	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		8.00000	0,008	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,265.00000	4,260	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	0,005	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		8.00000	0,008	27.18	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	14/06/2010	Foreign Exchange Future	20.40	Put		7,798.00000	7,803	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,215.00000	4,210	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,005	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		5.00000	0,005	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,295.00000	8,300	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		26.00000	0,027	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,316.00000	6,322	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		191.00000	0,193	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,481.00000	2,488	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,720.00000	3,715	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		10.00000	0,010	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,893.00000	8,898	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		16.00000	0,017	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,906.00000	6,912	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		5.00000	0,005	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,345.00000	8,350	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		25.00000	0,026	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,365.00000	6,371	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		71.00000	0,073	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,411.00000	4,418	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		186.00000	0,188	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,526.00000	2,533	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,670.00000	3,666	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	0,011	22.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,594.00000	8,599	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		21.00000	0,021	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,611.00000	6,616	27.69	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08620	0.08710		23.31	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		868.00000	0,008	23.31	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		158.00000	0,002	23.31	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		389.00000	0,003	27.31	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		679.00000	0,007	27.31	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,723.00000	0,016	22.08	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		13.00000	0,000	22.08	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08780	0.08870		27.37	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		1,125.00000	0,010	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		255.00000	0,003	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		667.00000	0,006	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		797.00000	0,008	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,902.00000	0,018	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		32.00000	0,000	20.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.08820	11.13260		16.26	155,234.80	14	30,767.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,567.00000	8,612	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	48.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,567.00000	6,612	48.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	52.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,667.00000	8,712	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	49.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,667.00000	6,712	49.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,317.00000	8,362	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	48.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,317.00000	6,362	48.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	42.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,317.00000	4,362	42.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,683.00000	1,638	24.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	24.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,683.00000	2,638	23.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	23.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,683.00000	3,638	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,217.00000	8,262	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,217.00000	6,262	47.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	42.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,217.00000	4,262	42.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		73.00000	0,055	17.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		290.00000	0,317	17.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		788.00000	0,744	20.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		5.00000	0,006	20.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,783.00000	1,738	25.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	25.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,783.00000	2,738	22.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,783.00000	3,738	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,117.00000	8,162	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	47.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,117.00000	6,162	47.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		101.00000	0,078	17.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		218.00000	0,240	17.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		886.00000	0,842	21.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		3.00000	0,004	21.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,883.00000	2,838	22.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	22.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,883.00000	3,838	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,467.00000	8,512	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	48.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,467.00000	6,512	48.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,717.00000	8,762	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	49.26	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	14/12/2009	Foreign Exchange Future	17.85	Put		6,717.00000	6,762	49.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,767.00000	8,812	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	49.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,767.00000	6,812	49.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,617.00000	8,662	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	48.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,617.00000	6,662	48.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,517.00000	8,562	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	48.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,517.00000	6,562	48.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,367.00000	8,412	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	48.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,367.00000	6,412	48.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,267.00000	8,312	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	47.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,267.00000	6,312	47.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	42.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,267.00000	4,312	42.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		62.00000	0,046	18.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		329.00000	0,358	18.24	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		740.00000	0,696	20.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		7.00000	0,008	20.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,733.00000	1,688	25.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	25.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,733.00000	2,688	23.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	23.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,733.00000	3,688	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,167.00000	8,212	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,167.00000	6,212	47.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,067.00000	8,112	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	47.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,067.00000	6,112	47.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	42.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,067.00000	4,112	42.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,067.00000	3,112	36.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		118.00000	0,093	16.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		185.00000	0,205	16.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		935.00000	0,891	21.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2.00000	0,003	21.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,933.00000	1,888	26.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	26.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,933.00000	2,888	22.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,933.00000	3,888	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	42.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,167.00000	4,212	42.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,167.00000	3,212	36.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		86.00000	0,066	17.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		253.00000	0,278	17.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		837.00000	0,793	20.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		4.00000	0,005	20.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,833.00000	1,788	25.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	25.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,833.00000	2,788	22.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	22.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,833.00000	3,788	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	42.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,367.00000	4,412	42.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,367.00000	3,412	38.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		44.00000	0,032	18.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		411.00000	0,444	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	14/12/2009	Foreign Exchange Future	10.50	Call		645.00000	0,601	19.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		12.00000	0,013	19.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,633.00000	1,588	24.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	24.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,633.00000	2,588	23.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	23.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,633.00000	3,588	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,467.00000	4,512	43.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		32.00000	0,022	19.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		499.00000	0,534	19.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,533.00000	1,488	24.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	24.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,533.00000	2,488	24.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	24.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,533.00000	3,488	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	43.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,617.00000	4,662	43.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,383.00000	1,338	23.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	23.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,383.00000	2,338	24.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	24.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,383.00000	3,338	21.67	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	7.75	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	43.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,717.00000	4,762	43.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		336.00000	0,295	17.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		53.00000	0,057	17.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,283.00000	1,239	23.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,001	23.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,283.00000	2,238	25.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	25.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,283.00000	3,238	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	44.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,917.00000	4,962	44.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		3,917.00000	3,962	41.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,084.00000	1,040	22.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		1.00000	0,002	22.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,083.00000	2,038	26.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	26.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,083.00000	3,038	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	44.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,967.00000	5,012	44.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		165.00000	0,130	16.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		132.00000	0,142	16.26	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	14/12/2009	Foreign Exchange Future	10.10	Call		1,034.00000	0,990	21.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		1.00000	0,002	21.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,033.00000	2,988	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	44.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,867.00000	4,912	44.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,867.00000	3,912	41.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		8.00000	0,006	22.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		875.00000	0,918	22.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		226.00000	0,188	16.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		93.00000	0,100	16.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,134.00000	1,089	22.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		1.00000	0,001	22.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,133.00000	2,088	26.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	26.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,133.00000	3,088	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	43.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,767.00000	4,812	43.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	40.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,767.00000	3,812	40.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		12.00000	0,008	21.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		779.00000	0,820	21.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		298.00000	0,257	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		65.00000	0,069	17.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,233.00000	1,189	22.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,001	22.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,233.00000	2,188	25.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	25.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,233.00000	3,188	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		37.00000	0,027	19.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		454.00000	0,489	19.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,517.00000	4,562	43.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,483.00000	1,438	23.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	23.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,483.00000	2,438	24.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	24.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,483.00000	3,438	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	43.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,567.00000	4,612	43.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	39.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,567.00000	3,612	39.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		23.00000	0,016	20.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		590.00000	0,628	20.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		462.00000	0,419	18.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		29.00000	0,031	18.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,433.00000	1,388	23.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	23.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,433.00000	2,388	24.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	24.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,433.00000	3,388	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	43.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,667.00000	4,712	43.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	39.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,667.00000	3,712	39.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		16.00000	0,011	20.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		683.00000	0,723	20.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		377.00000	0,335	17.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		44.00000	0,047	17.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,333.00000	1,289	23.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,001	23.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,333.00000	2,288	25.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	25.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,333.00000	3,288	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		7.00000	0,005	22.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		924.00000	0,967	22.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		14.00000	0,009	21.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		731.00000	0,771	21.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		19.00000	0,013	20.56	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	11.75	Put		636.00000	0,675	20.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	49.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,967.00000	7,012	49.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	45.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,467.00000	5,512	45.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,967.00000	4,012	41.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		6.00000	0,004	22.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		973.00000	1,016	22.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		551.00000	0,508	19.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		18.00000	0,020	19.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,033.00000	1,988	26.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	26.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	50.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,117.00000	7,162	50.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	46.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,617.00000	5,662	46.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,117.00000	4,162	42.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		418.00000	0,376	18.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		35.00000	0,038	18.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,883.00000	1,838	25.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	25.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	51.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,417.00000	7,462	51.22	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	47.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,917.00000	5,962	47.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	43.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,417.00000	4,462	43.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		194.00000	0,158	16.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		111.00000	0,120	16.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,583.00000	1,538	24.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	24.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	39.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,617.00000	3,662	39.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		10.00000	0,007	21.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		827.00000	0,869	21.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		52.00000	0,039	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		369.00000	0,401	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		261.00000	0,222	17.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		78.00000	0,084	17.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		692.00000	0,648	19.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		9.00000	0,010	19.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	39.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,517.00000	3,562	39.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		5.00000	0,003	23.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,022.00000	1,065	23.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		27.00000	0,019	19.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		544.00000	0,581	19.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		137.00000	0,110	16.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		154.00000	0,172	16.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		506.00000	0,463	18.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		23.00000	0,025	18.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		4.00000	0,002	23.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,121.00000	1,164	23.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.73	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,467.00000	3,512	38.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		4.00000	0,003	23.54	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,071.00000	1,115	23.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		3.00000	0,002	24.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,170.00000	1,214	24.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		2.00000	0,001	25.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,319.00000	1,363	25.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		3.00000	0,002	24.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,220.00000	1,264	24.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		1.00000	0,001	26.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,568.00000	1,613	26.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		1.00000	0,001	26.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,468.00000	1,513	26.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		2.00000	0,001	25.53	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,369.00000	1,413	25.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		2.00000	0,002	24.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,269.00000	1,314	24.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		1.00000	0,000	27.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,718.00000	1,762	27.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		1.00000	0,001	27.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,618.00000	1,663	27.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		1.00000	0,001	26.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,518.00000	1,563	26.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		2.00000	0,001	25.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,419.00000	1,463	25.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		1.00000	0,001	27.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,668.00000	1,713	27.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		1.00000	0,000	28.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,868.00000	1,912	28.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		1.00000	0,000	28.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,768.00000	1,812	28.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		1.00000	0,000	28.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,818.00000	1,862	28.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,967.00000	3,012	35.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	29.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,967.00000	2,012	29.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,217.00000	2,262	31.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		2,017.00000	2,062	29.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,917.00000	1,962	29.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.04	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	14.00	Put		2,867.00000	2,912	35.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,767.00000	2,812	34.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,667.00000	2,712	33.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,567.00000	2,612	33.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,467.00000	2,512	32.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	31.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,367.00000	2,412	31.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	31.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,267.00000	2,312	31.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	30.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,167.00000	2,212	30.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	30.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,067.00000	2,112	30.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,117.00000	3,162	36.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		3,017.00000	3,062	35.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,917.00000	2,962	35.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,817.00000	2,862	34.74	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	13.85	Call		0.00000	0,000	34.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,717.00000	2,762	34.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,617.00000	2,662	33.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	32.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,517.00000	2,562	32.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,417.00000	2,462	32.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	31.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,317.00000	2,362	31.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	30.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,117.00000	2,162	30.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,717.00000	3,762	40.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	52.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,817.00000	7,862	52.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	46.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,817.00000	5,862	46.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,817.00000	3,862	40.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,183.00000	1,139	22.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,001	22.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,183.00000	2,138	25.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	25.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,183.00000	3,138	21.67	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	7.95	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,183.00000	4,138	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	52.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,867.00000	7,912	52.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	46.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,867.00000	5,912	46.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,133.00000	4,088	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	52.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,917.00000	7,962	52.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,083.00000	4,038	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		8,017.00000	8,062	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	47.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		6,017.00000	6,062	47.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		4,017.00000	4,062	41.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		985.00000	0,941	21.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2.00000	0,003	21.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1,983.00000	1,938	26.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	26.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2,983.00000	2,938	21.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.91	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	7.15	Call		3,983.00000	3,938	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,967.00000	8,012	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	47.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,967.00000	6,012	47.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,033.00000	3,988	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,417.00000	8,462	52.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	48.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,417.00000	6,462	48.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		598.00000	0,554	19.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		15.00000	0,016	19.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,583.00000	2,538	23.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,583.00000	3,538	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.28100	11.32540		17.05	2,086,985.00	185	5,445.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,325.00000	8,369	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	28.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,326.00000	6,370	28.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		16.00000	0,012	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,341.00000	4,381	28.59	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	13.65	Call		67.00000	0,055	24.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,392.00000	2,424	24.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		311.00000	0,285	18.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		636.00000	0,654	18.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		822.00000	0,777	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		147.00000	0,146	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,696.00000	1,651	17.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		21.00000	0,020	17.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,680.00000	2,635	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		5.00000	0,004	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,676.00000	3,632	25.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	25.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,575.00000	8,619	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	29.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,576.00000	6,620	29.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,675.00000	8,719	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	29.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,676.00000	6,720	29.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,425.00000	8,469	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	28.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,426.00000	6,470	28.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		139.00000	0,123	21.58	0.00	0	13,636.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,414.00000	1,442	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,225.00000	8,269	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,226.00000	6,270	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		19.00000	0,013	28.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,244.00000	4,282	28.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		72.00000	0,060	24.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,297.00000	2,329	24.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		341.00000	0,314	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		566.00000	0,583	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		896.00000	0,850	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		121.00000	0,119	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,792.00000	1,747	17.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		17.00000	0,016	17.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,779.00000	2,734	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,003	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,776.00000	3,732	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,076.00000	8,119	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		2.00000	0,001	28.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,077.00000	6,120	28.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		22.00000	0,016	28.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,097.00000	4,135	28.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		80.00000	0,068	24.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,155.00000	2,187	24.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		392.00000	0,363	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		467.00000	0,482	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,013.00000	0,967	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		88.00000	0,086	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,937.00000	1,893	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		12.00000	0,012	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,928.00000	2,884	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,926.00000	3,882	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,125.00000	8,169	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		2.00000	0,001	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,127.00000	6,170	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		21.00000	0,015	28.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,146.00000	4,184	28.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		77.00000	0,065	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,202.00000	2,234	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		374.00000	0,346	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		499.00000	0,515	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		973.00000	0,927	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		98.00000	0,096	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,889.00000	1,844	18.17	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	9.45	Put		14.00000	0,013	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,879.00000	2,834	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		4.00000	0,003	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,876.00000	3,832	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,475.00000	8,519	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	28.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,476.00000	6,520	28.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,725.00000	8,769	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,726.00000	6,770	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,775.00000	8,819	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,776.00000	6,820	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,625.00000	8,669	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,626.00000	6,670	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,525.00000	8,569	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	28.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,526.00000	6,570	28.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,375.00000	8,419	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,376.00000	6,420	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,275.00000	8,319	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,276.00000	6,320	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		18.00000	0,012	28.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,293.00000	4,331	28.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		69.00000	0,058	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,344.00000	2,377	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		325.00000	0,299	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		600.00000	0,618	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		858.00000	0,813	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		133.00000	0,132	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,744.00000	1,699	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		19.00000	0,018	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,729.00000	2,685	21.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	21.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,726.00000	3,682	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,175.00000	8,219	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	28.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,176.00000	6,220	28.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,026.00000	8,069	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		2.00000	0,001	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,027.00000	6,070	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		24.00000	0,017	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,049.00000	4,086	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		41.00000	0,033	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,066.00000	3,102	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		83.00000	0,071	24.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,108.00000	2,140	24.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		170.00000	0,151	20.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,195.00000	1,220	20.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		410.00000	0,381	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		435.00000	0,450	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,054.00000	1,007	16.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		79.00000	0,076	16.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,986.00000	1,942	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		11.00000	0,011	18.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,978.00000	2,934	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	22.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,976.00000	3,932	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		20.00000	0,014	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,195.00000	4,233	28.63	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	14.50	Call		38.00000	0,029	26.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,213.00000	3,248	26.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		74.00000	0,062	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,249.00000	2,281	24.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		151.00000	0,134	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,326.00000	1,353	21.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		357.00000	0,330	17.75	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		532.00000	0,549	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		934.00000	0,888	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		109.00000	0,107	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,840.00000	1,796	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		15.00000	0,015	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,829.00000	2,784	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		4.00000	0,003	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,826.00000	3,782	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		16.00000	0,011	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,391.00000	4,430	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		34.00000	0,026	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,409.00000	3,445	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		64.00000	0,053	24.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,439.00000	2,472	24.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		129.00000	0,114	21.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,504.00000	1,533	21.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		297.00000	0,272	18.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		672.00000	0,691	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		786.00000	0,742	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		161.00000	0,161	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,648.00000	1,603	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		23.00000	0,022	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,630.00000	2,585	21.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		5.00000	0,004	21.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,627.00000	3,582	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		2.00000	0,001	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		15.00000	0,010	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,440.00000	4,479	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		33.00000	0,025	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,458.00000	3,494	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		62.00000	0,051	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,487.00000	2,520	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		125.00000	0,109	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,550.00000	1,578	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		284.00000	0,260	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		709.00000	0,729	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		751.00000	0,708	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		176.00000	0,177	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,600.00000	1,555	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		25.00000	0,024	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,580.00000	2,535	20.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,004	20.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,577.00000	3,532	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		2.00000	0,001	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		11.00000	0,008	28.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,636.00000	4,677	28.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		29.00000	0,022	27.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,654.00000	3,691	27.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		54.00000	0,044	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,679.00000	2,713	25.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		108.00000	0,094	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,733.00000	1,763	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		238.00000	0,216	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		863.00000	0,885	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		622.00000	0,582	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		247.00000	0,251	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,413.00000	1,367	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		38.00000	0,036	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,382.00000	2,337	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		7.00000	0,006	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,377.00000	3,332	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		2.00000	0,001	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		11.00000	0,007	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,686.00000	4,726	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		28.00000	0,021	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,703.00000	3,740	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		52.00000	0,042	25.65	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,727.00000	2,761	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		104.00000	0,091	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,779.00000	1,810	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		227.00000	0,206	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		902.00000	0,925	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		592.00000	0,553	16.73	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		267.00000	0,272	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,366.00000	1,320	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		41.00000	0,039	16.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,332.00000	2,287	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		7.00000	0,006	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,327.00000	3,283	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,002	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		13.00000	0,009	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,538.00000	4,578	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		31.00000	0,023	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,556.00000	3,592	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		58.00000	0,047	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,583.00000	2,616	25.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		116.00000	0,101	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,641.00000	1,670	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		259.00000	0,236	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		784.00000	0,805	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		685.00000	0,643	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		210.00000	0,212	16.57	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	9.85	Call		1,506.00000	1,460	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		31.00000	0,029	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,481.00000	2,436	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		6.00000	0,005	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,477.00000	3,432	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		2.00000	0,001	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		14.00000	0,010	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,489.00000	4,529	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		32.00000	0,024	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,507.00000	3,543	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		60.00000	0,049	25.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,535.00000	2,568	25.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		120.00000	0,105	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,595.00000	1,624	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		271.00000	0,248	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		746.00000	0,767	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		718.00000	0,675	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		193.00000	0,194	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,553.00000	1,508	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		28.00000	0,027	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,531.00000	2,486	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		6.00000	0,005	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,527.00000	3,482	25.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		2.00000	0,001	25.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		12.00000	0,008	28.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,587.00000	4,627	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		30.00000	0,022	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,605.00000	3,641	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		56.00000	0,045	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,631.00000	2,664	25.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		112.00000	0,098	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,687.00000	1,717	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		248.00000	0,226	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		823.00000	0,845	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		653.00000	0,612	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		228.00000	0,231	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,459.00000	1,413	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		34.00000	0,032	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,431.00000	2,387	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,006	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,427.00000	3,382	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		2.00000	0,001	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		9.00000	0,006	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,834.00000	4,875	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		26.00000	0,019	28.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,851.00000	3,888	28.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		47.00000	0,038	26.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,872.00000	2,907	26.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		94.00000	0,082	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,919.00000	1,951	23.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		200.00000	0,180	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,025.00000	1,049	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		508.00000	0,472	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		333.00000	0,341	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,230.00000	1,183	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		55.00000	0,052	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,184.00000	2,139	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		9.00000	0,008	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,178.00000	3,133	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		3.00000	0,002	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		10.00000	0,007	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,735.00000	4,776	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		28.00000	0,020	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,753.00000	3,789	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		50.00000	0,041	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,775.00000	2,810	25.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		101.00000	0,088	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,826.00000	1,857	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		218.00000	0,197	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		943.00000	0,966	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		563.00000	0,525	16.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		288.00000	0,294	16.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,321.00000	1,274	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		46.00000	0,043	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,283.00000	2,238	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		8.00000	0,007	19.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,277.00000	3,233	24.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	24.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		9.00000	0,007	28.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,784.00000	4,826	28.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		27.00000	0,020	28.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,802.00000	3,839	28.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		49.00000	0,039	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,824.00000	2,858	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		98.00000	0,085	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,873.00000	1,904	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		535.00000	0,498	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		310.00000	0,317	16.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,275.00000	1,228	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		50.00000	0,047	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,233.00000	2,188	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		8.00000	0,007	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,227.00000	3,183	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		8.00000	0,006	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,883.00000	4,925	28.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		25.00000	0,019	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,900.00000	3,938	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		46.00000	0,036	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,921.00000	2,955	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	15/03/2010	Foreign Exchange Future	13.20	Call		91.00000	0,079	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,966.00000	1,998	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		192.00000	0,172	20.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,067.00000	1,091	20.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		482.00000	0,447	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		357.00000	0,366	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,185.00000	1,137	16.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		60.00000	0,056	16.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,134.00000	2,089	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		9.00000	0,008	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,128.00000	3,083	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		3.00000	0,002	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		8.00000	0,005	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,933.00000	4,974	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		25.00000	0,018	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,950.00000	3,987	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		44.00000	0,035	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,969.00000	3,004	26.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		88.00000	0,076	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,013.00000	2,045	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		184.00000	0,165	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,109.00000	1,134	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		458.00000	0,423	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		383.00000	0,392	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,141.00000	1,093	16.12	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	10.25	Put		66.00000	0,062	16.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,085.00000	2,040	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		10.00000	0,009	18.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,078.00000	3,033	23.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		3.00000	0,002	23.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		209.00000	0,188	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		984.00000	1,007	19.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,000	31.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,826.00000	7,869	31.02	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		5,827.00000	5,871	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,176.00000	4,131	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,976.00000	8,019	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		2.00000	0,001	28.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,977.00000	6,020	28.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		24.00000	0,018	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,999.00000	4,037	28.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		86.00000	0,074	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,061.00000	2,093	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		433.00000	0,400	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		408.00000	0,419	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,097.00000	1,048	15.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		72.00000	0,067	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
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,035.00000	1,991	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		10.00000	0,010	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,028.00000	2,983	22.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		3.00000	0,002	22.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,026.00000	3,982	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,001	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,000	31.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,926.00000	7,969	31.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		2.00000	0,001	28.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,927.00000	5,970	28.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,076.00000	4,032	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,001	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,000	30.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,776.00000	7,819	30.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		2.00000	0,002	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,777.00000	5,821	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,226.00000	4,181	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,000	31.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,876.00000	7,919	31.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		2.00000	0,002	28.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,877.00000	5,921	28.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,126.00000	4,081	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	27.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.46770	11.51260		17.31	1,146,770.00	100	2,056.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		408.00000	0,385	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		995.00000	1,017	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		461.00000	0,437	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		848.00000	0,869	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		433.00000	0,410	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		920.00000	0,942	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		18.00000	0,004	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,805.00000	7,836	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		41.00000	0,032	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,828.00000	5,864	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		87.00000	0,076	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,874.00000	3,908	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		212.00000	0,195	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,999.00000	2,027	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		688.00000	0,655	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		475.00000	0,487	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,338.00000	1,290	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		125.00000	0,122	15.95	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,241.00000	2,191	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		28.00000	0,023	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,222.00000	3,177	20.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		9.00000	0,009	20.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,215.00000	4,170	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		16.00000	0,003	26.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,103.00000	8,135	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		37.00000	0,027	29.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,124.00000	6,159	29.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		78.00000	0,067	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,165.00000	4,199	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		183.00000	0,167	22.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,270.00000	2,299	22.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		558.00000	0,531	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		645.00000	0,663	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,105.00000	1,063	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		192.00000	0,195	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,955.00000	1,904	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		42.00000	0,036	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,925.00000	2,880	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		12.00000	0,012	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,917.00000	3,872	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	23.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		15.00000	0,003	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,202.00000	8,235	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		35.00000	0,024	29.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,222.00000	6,256	29.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		75.00000	0,064	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,262.00000	4,296	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		174.00000	0,158	23.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,361.00000	2,390	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	14/06/2010	Foreign Exchange Future	11.70	Call		523.00000	0,497	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		710.00000	0,729	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,036.00000	0,995	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		223.00000	0,227	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,863.00000	1,812	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		50.00000	0,044	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,827.00000	2,781	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		14.00000	0,013	19.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,817.00000	3,772	22.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		4.00000	0,004	22.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		18.00000	0,004	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,855.00000	7,886	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		40.00000	0,032	29.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,877.00000	5,914	29.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		86.00000	0,075	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,923.00000	3,957	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		207.00000	0,190	22.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,044.00000	2,072	22.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		664.00000	0,632	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		501.00000	0,514	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,297.00000	1,249	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		134.00000	0,131	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,193.00000	2,142	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		30.00000	0,024	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,172.00000	3,127	20.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		9.00000	0,009	20.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,165.00000	4,120	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		17.00000	0,004	27.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,904.00000	7,936	27.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		40.00000	0,031	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,927.00000	5,963	29.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		84.00000	0,073	26.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,971.00000	4,005	26.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		202.00000	0,185	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,089.00000	2,117	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		640.00000	0,609	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		527.00000	0,541	17.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,256.00000	1,210	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		143.00000	0,142	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,145.00000	2,094	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		32.00000	0,026	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,123.00000	3,078	20.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		10.00000	0,010	20.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,116.00000	4,071	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		16.00000	0,003	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,053.00000	8,085	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		38.00000	0,028	29.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,075.00000	6,110	29.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		80.00000	0,068	26.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,117.00000	4,150	26.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		188.00000	0,171	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,225.00000	2,253	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		576.00000	0,549	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		613.00000	0,631	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,141.00000	1,098	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		178.00000	0,180	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,002.00000	1,951	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		39.00000	0,033	16.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,975.00000	2,929	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		12.00000	0,011	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,967.00000	3,921	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,003	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		17.00000	0,003	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,954.00000	7,985	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		39.00000	0,031	29.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,976.00000	6,013	29.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		83.00000	0,072	26.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,020.00000	4,054	26.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		197.00000	0,181	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,134.00000	2,163	22.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		617.00000	0,587	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		554.00000	0,569	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,216.00000	1,170	15.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		153.00000	0,152	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,097.00000	2,045	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		34.00000	0,027	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,073.00000	3,028	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		10.00000	0,010	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,066.00000	4,021	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	23.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		17.00000	0,003	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,004.00000	8,035	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		39.00000	0,029	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,026.00000	6,061	29.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		81.00000	0,070	26.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,068.00000	4,102	26.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		193.00000	0,176	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,180.00000	2,208	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		595.00000	0,568	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		582.00000	0,600	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,177.00000	1,134	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		164.00000	0,166	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,049.00000	1,998	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		36.00000	0,030	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,024.00000	2,979	20.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		11.00000	0,011	20.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		4,017.00000	3,971	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,003	23.54	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	19.85	Call		14.00000	0,002	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,351.00000	8,384	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		33.00000	0,021	29.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,370.00000	6,403	29.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		70.00000	0,059	27.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,407.00000	4,441	27.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		161.00000	0,146	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,498.00000	2,528	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		476.00000	0,451	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		813.00000	0,833	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		939.00000	0,900	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		276.00000	0,282	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,727.00000	1,676	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		64.00000	0,058	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,680.00000	2,633	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		17.00000	0,015	18.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,668.00000	3,623	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		5.00000	0,005	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		14.00000	0,003	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,301.00000	8,335	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		34.00000	0,022	29.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,321.00000	6,354	29.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		72.00000	0,061	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,359.00000	4,393	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		165.00000	0,150	23.27	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	13.80	Put		2,452.00000	2,482	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		491.00000	0,466	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		778.00000	0,798	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		971.00000	0,931	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		258.00000	0,263	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,772.00000	1,721	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		59.00000	0,053	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,729.00000	2,682	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		16.00000	0,014	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,718.00000	3,673	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,005	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		13.00000	0,002	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,400.00000	8,434	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		32.00000	0,020	29.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,419.00000	6,452	29.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		69.00000	0,058	27.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,456.00000	4,490	27.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		158.00000	0,142	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,545.00000	2,574	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		908.00000	0,869	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		295.00000	0,301	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,682.00000	1,631	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		69.00000	0,063	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,631.00000	2,584	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	0,016	18.47	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	7.90	Call		3,619.00000	3,573	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,005	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		13.00000	0,002	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,450.00000	8,484	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		32.00000	0,019	28.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,469.00000	6,501	28.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		67.00000	0,057	27.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,504.00000	4,539	27.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		154.00000	0,139	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,591.00000	2,621	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		447.00000	0,423	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		884.00000	0,905	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		878.00000	0,840	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		315.00000	0,322	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,638.00000	1,587	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		75.00000	0,069	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,582.00000	2,534	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,016	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,569.00000	3,524	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,006	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		14.00000	0,003	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,251.00000	8,285	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		34.00000	0,023	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,271.00000	6,305	29.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		73.00000	0,062	27.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,310.00000	4,344	27.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		170.00000	0,154	23.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,407.00000	2,436	23.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		507.00000	0,481	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		744.00000	0,763	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,003.00000	0,963	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		240.00000	0,245	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,818.00000	1,766	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		55.00000	0,048	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,778.00000	2,732	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		15.00000	0,014	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,768.00000	3,722	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,004	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		12.00000	0,002	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,499.00000	8,534	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		31.00000	0,018	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,518.00000	6,550	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		66.00000	0,055	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,553.00000	4,587	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		150.00000	0,135	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,637.00000	2,667	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		848.00000	0,811	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		335.00000	0,343	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,594.00000	1,543	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		81.00000	0,075	16.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,533.00000	2,485	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,017	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,519.00000	3,474	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		6.00000	0,006	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		11.00000	0,002	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,648.00000	8,684	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		29.00000	0,015	28.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,666.00000	6,697	28.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		62.00000	0,052	27.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,699.00000	4,734	27.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		140.00000	0,126	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,777.00000	2,808	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		395.00000	0,373	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,032.00000	1,055	19.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		765.00000	0,730	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		402.00000	0,412	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,464.00000	1,414	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		101.00000	0,096	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,387.00000	2,338	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		24.00000	0,020	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,371.00000	3,325	21.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,007	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.83150	11.87420		18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		87.00000	0,078	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,413.00000	8,447	30.28	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	13/12/2010	Foreign Exchange Future	18.20	Call		136.00000	0,127	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,462.00000	6,496	28.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		214.00000	0,203	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,540.00000	4,572	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		373.00000	0,362	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,699.00000	2,731	22.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		761.00000	0,748	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,087.00000	1,117	18.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,172.00000	1,152	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		498.00000	0,521	17.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,856.00000	1,818	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		182.00000	0,187	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,731.00000	2,686	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		57.00000	0,055	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,697.00000	3,654	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		23.00000	0,023	19.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		809.00000	0,796	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		985.00000	1,015	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		85.00000	0,077	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,461.00000	8,496	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		135.00000	0,125	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,511.00000	6,544	28.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		211.00000	0,201	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,587.00000	4,620	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		367.00000	0,356	22.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,743.00000	2,775	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		745.00000	0,733	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,121.00000	1,152	19.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,147.00000	1,126	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		523.00000	0,545	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,816.00000	1,779	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		192.00000	0,198	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,685.00000	2,639	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		61.00000	0,058	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,648.00000	3,604	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		24.00000	0,023	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		66.00000	0,059	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,142.00000	9,178	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		116.00000	0,107	29.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,192.00000	7,226	29.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		178.00000	0,168	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,254.00000	5,287	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		297.00000	0,286	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,373.00000	3,405	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		569.00000	0,557	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,645.00000	1,676	20.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		844.00000	0,830	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		920.00000	0,949	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,310.00000	1,287	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		386.00000	0,406	16.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,060.00000	2,020	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		136.00000	0,139	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,965.00000	2,920	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		41.00000	0,039	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		69.00000	0,062	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,045.00000	9,081	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		119.00000	0,109	29.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,095.00000	7,128	29.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		182.00000	0,172	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,158.00000	5,191	26.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		306.00000	0,295	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,282.00000	3,314	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		590.00000	0,579	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,566.00000	1,598	20.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		880.00000	0,866	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		856.00000	0,885	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,374.00000	1,345	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		350.00000	0,364	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,146.00000	2,104	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		122.00000	0,123	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,061.00000	3,014	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		37.00000	0,033	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		94.00000	0,085	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,220.00000	8,254	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		143.00000	0,133	28.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,269.00000	6,302	28.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		225.00000	0,215	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,351.00000	4,384	25.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		399.00000	0,387	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,525.00000	2,556	22.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		826.00000	0,813	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		952.00000	0,982	18.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,281.00000	1,259	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		407.00000	0,428	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,019.00000	1,979	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		145.00000	0,148	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,918.00000	2,872	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		44.00000	0,041	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,894.00000	3,851	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,020	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		90.00000	0,081	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,316.00000	8,350	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		139.00000	0,130	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,365.00000	6,399	28.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		219.00000	0,209	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,445.00000	4,478	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		386.00000	0,374	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,612.00000	2,643	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		793.00000	0,779	18.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,019.00000	1,048	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,226.00000	1,204	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		452.00000	0,473	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,936.00000	1,898	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		162.00000	0,167	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,824.00000	2,779	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		50.00000	0,048	16.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,795.00000	3,752	19.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,021	19.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		81.00000	0,073	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,607.00000	8,642	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		130.00000	0,121	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,656.00000	6,690	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		203.00000	0,193	26.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,729.00000	4,762	26.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		350.00000	0,339	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,876.00000	2,908	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		702.00000	0,690	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,228.00000	1,259	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,073.00000	1,054	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		599.00000	0,623	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,699.00000	1,664	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		225.00000	0,233	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,547.00000	2,502	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		73.00000	0,071	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,501.00000	3,457	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	13/12/2010	Foreign Exchange Future	8.40	Put		27.00000	0,026	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		77.00000	0,069	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,753.00000	8,788	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		126.00000	0,117	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,802.00000	6,836	28.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		196.00000	0,186	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,872.00000	4,905	26.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		334.00000	0,323	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,010.00000	3,042	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		662.00000	0,650	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,338.00000	1,369	19.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1,004.00000	0,987	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		680.00000	0,706	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,586.00000	1,553	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		262.00000	0,272	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,411.00000	2,367	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		87.00000	0,086	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,354.00000	3,309	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		30.00000	0,028	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		98.00000	0,089	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,074.00000	8,108	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		147.00000	0,138	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,123.00000	6,157	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		234.00000	0,224	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,210.00000	4,243	25.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		419.00000	0,408	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,395.00000	2,427	22.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,041.00000	3,999	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		17.00000	0,018	20.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		97.00000	0,088	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,123.00000	8,157	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		146.00000	0,136	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,172.00000	6,205	28.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		231.00000	0,221	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,257.00000	4,290	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		412.00000	0,401	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,438.00000	2,470	22.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		862.00000	0,848	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		888.00000	0,917	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,340.00000	1,316	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		366.00000	0,385	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,102.00000	2,062	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		128.00000	0,131	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,013.00000	2,967	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		39.00000	0,036	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,992.00000	3,950	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	0,019	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		95.00000	0,086	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,171.00000	8,205	30.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		144.00000	0,135	28.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,220.00000	6,254	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		228.00000	0,218	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,304.00000	4,337	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		405.00000	0,394	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,481.00000	2,513	22.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,943.00000	3,901	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		19.00000	0,020	20.05	0.00	0	0.00
AL13	On	04/02/2010	Index Future			254.07300	253.96200			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			323.74500	322.48000			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.42000	299.34200			0.00	0	592.00
ALBI	On	06/05/2010	Index Future			305.92700	304.82900			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			311.23300	310.09800			0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future			6.77240	6.76580		15.46	182,854.80	27	12,035.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	63.47	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		8,084.00000	8,078	63.47	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	50.33	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		4,084.00000	4,078	50.33	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	44.62	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		2,084.00000	2,078	44.62	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		917.00000	0,923	30.39	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,001	30.39	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		1,916.00000	1,922	24.32	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		3,916.00000	3,922	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		8,034.00000	8,028	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	58.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		6,034.00000	6,028	58.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	50.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		4,034.00000	4,028	50.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	44.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		2,034.00000	2,028	44.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		967.00000	0,973	31.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,001	31.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		1,966.00000	1,972	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		2,966.00000	2,972	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		3,966.00000	3,972	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		8,134.00000	8,128	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	58.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		6,134.00000	6,128	58.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	50.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		4,134.00000	4,128	50.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	44.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		2,134.00000	2,128	44.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		1,866.00000	1,872	24.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		2,866.00000	2,872	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		3,866.00000	3,872	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,984.00000	7,978	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	58.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,984.00000	5,978	58.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	49.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,984.00000	3,978	49.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	44.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,984.00000	1,978	44.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,016.00000	1,023	32.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,001	32.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,016.00000	2,022	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,016.00000	3,022	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,016.00000	4,022	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	63.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,934.00000	7,928	63.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	57.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,934.00000	5,928	57.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	49.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,934.00000	3,928	49.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	43.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,934.00000	1,928	43.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,066.00000	1,073	31.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,001	31.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,066.00000	2,072	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,066.00000	3,072	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,066.00000	4,072	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	62.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,634.00000	7,628	62.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	56.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,634.00000	5,628	56.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	48.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,634.00000	3,628	48.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		0.00000	0,000	39.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,634.00000	1,628	39.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,366.00000	1,372	29.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	29.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,366.00000	2,372	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	4.40	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,366.00000	3,372	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,366.00000	4,372	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	63.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,884.00000	7,878	63.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	57.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,884.00000	5,878	57.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	49.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,884.00000	3,878	49.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	42.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,884.00000	1,878	42.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,116.00000	1,123	31.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,001	31.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,116.00000	2,122	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,116.00000	3,122	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,116.00000	4,122	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,834.00000	7,828	63.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	49.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,834.00000	3,828	49.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	42.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,834.00000	1,828	42.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,166.00000	1,172	30.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	30.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,166.00000	2,172	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,166.00000	4,172	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	62.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,784.00000	7,778	62.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	49.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,784.00000	3,778	49.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	41.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,784.00000	1,778	41.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,216.00000	1,222	30.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	30.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,216.00000	2,222	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,216.00000	4,222	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	62.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,734.00000	7,728	62.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	57.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,734.00000	5,728	57.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	49.22	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	10.50	Put		3,734.00000	3,728	49.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,734.00000	1,728	40.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,266.00000	1,272	29.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	29.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,266.00000	2,272	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,266.00000	3,272	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,266.00000	4,272	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	62.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,684.00000	7,678	62.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	56.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,684.00000	5,678	56.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	49.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,684.00000	3,678	49.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	40.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,684.00000	1,678	40.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,316.00000	1,322	29.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	29.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,316.00000	2,322	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,316.00000	3,322	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	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	2.45	Call		4,316.00000	4,322	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	62.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,584.00000	7,578	62.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	56.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,584.00000	5,578	56.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	48.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,584.00000	3,578	48.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,416.00000	2,422	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,416.00000	3,422	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		817.00000	0,823	28.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		1.00000	0,001	28.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		718.00000	0,724	27.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		2.00000	0,002	27.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		619.00000	0,625	25.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		3.00000	0,003	25.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		768.00000	0,774	27.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		2.00000	0,002	27.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		867.00000	0,873	29.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		1.00000	0,001	29.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		570.00000	0,576	24.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		4.00000	0,004	24.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		669.00000	0,674	26.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		3.00000	0,002	26.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	57.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,784.00000	5,778	57.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	51.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,284.00000	4,278	51.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	46.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,784.00000	2,778	46.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		1.00000	0,001	34.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,285.00000	1,279	34.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,716.00000	1,722	26.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,216.00000	3,222	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,716.00000	4,722	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,216.00000	6,222	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	57.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,834.00000	5,828	57.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	51.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,334.00000	4,328	51.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	46.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,834.00000	2,828	46.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		1.00000	0,000	34.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,335.00000	1,328	34.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.10	Call		1,666.00000	1,672	26.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.10	Put		0.00000	0,000	26.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.60	Call		3,166.00000	3,172	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.60	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.10	Call		4,666.00000	4,672	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.10	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.60	Call		6,166.00000	6,172	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.60	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.85	Call		0.00000	0,000	58.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.85	Put		6,084.00000	6,078	58.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.35	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.35	Put		4,584.00000	4,578	52.38	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.85	Call		0.00000	0,000	47.41	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.85	Put		3,084.00000	3,078	47.41	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.35	Call		0.00000	0,000	38.57	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.35	Put		1,584.00000	1,578	38.57	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.35	Call		1,416.00000	1,422	28.61	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.35	Put		0.00000	0,000	28.61	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.85	Call		2,916.00000	2,922	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.85	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.35	Call		4,416.00000	4,422	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.35	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.85	Call		5,916.00000	5,922	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.85	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.25	Call		522.00000	0,527	23.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		6.00000	0,005	23.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		8.00000	0,007	22.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		492.00000	0,485	22.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		13.00000	0,011	21.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		397.00000	0,389	21.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		21.00000	0,019	19.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		305.00000	0,297	19.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		34.00000	0,031	18.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		218.00000	0,209	18.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		55.00000	0,053	16.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		139.00000	0,131	16.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		91.00000	0,090	15.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		75.00000	0,068	15.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		242.00000	0,244	18.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		26.00000	0,022	18.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		332.00000	0,335	20.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		16.00000	0,013	20.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		425.00000	0,430	22.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		9.00000	0,008	22.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		473.00000	0,478	22.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		7.00000	0,006	22.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		378.00000	0,382	21.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		12.00000	0,010	21.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		7.00000	0,006	23.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		541.00000	0,534	23.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Call		10.00000	0,009	21.96	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Put		444.00000	0,437	21.96	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Call		16.00000	0,014	20.52	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Put		350.00000	0,342	20.52	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Call		26.00000	0,024	19.07	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Put		260.00000	0,252	19.07	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Call		43.00000	0,041	17.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Put		177.00000	0,169	17.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Call		71.00000	0,070	16.19	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Put		105.00000	0,098	16.19	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Call		124.00000	0,124	16.29	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Put		58.00000	0,052	16.29	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Call		200.00000	0,202	17.95	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Put		34.00000	0,030	17.95	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.50	Call		286.00000	0,289	19.61	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.50	Put		20.00000	0,017	19.61	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.65	Call		161.00000	0,161	17.12	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.65	Put		45.00000	0,039	17.12	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.05	Call		0.00000	0,000	63.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.05	Put		8,284.00000	8,278	63.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.05	Call		0.00000	0,000	58.92	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.05	Put		6,284.00000	6,278	58.92	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.05	Call		0.00000	0,000	45.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.05	Put		2,284.00000	2,278	45.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.05	Call		2,716.00000	2,722	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	4.05	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,716.00000	3,722	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,234.00000	8,228	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	58.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,234.00000	6,228	58.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	50.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,234.00000	4,228	50.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	45.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,234.00000	2,228	45.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,766.00000	1,772	25.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,766.00000	2,772	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,766.00000	3,772	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,334.00000	8,328	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	59.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,334.00000	6,328	59.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	45.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,334.00000	2,328	45.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,666.00000	2,672	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	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	3.10	Call		3,666.00000	3,672	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,184.00000	8,178	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	58.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,184.00000	6,178	58.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	50.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,184.00000	4,178	50.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	44.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,184.00000	2,178	44.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,816.00000	1,822	25.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,816.00000	2,822	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,816.00000	3,822	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,434.00000	8,428	63.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	59.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,434.00000	6,428	59.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	51.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,434.00000	4,428	51.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	45.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,434.00000	2,428	45.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,566.00000	1,572	27.32	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,566.00000	2,572	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,566.00000	3,572	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.82770	6.81970		16.04	0.00	0	8,583.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,980.00000	7,972	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	37.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,980.00000	5,972	37.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	31.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,981.00000	3,973	31.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		9.00000	0,009	24.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,989.00000	1,981	24.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,033.00000	1,041	18.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		13.00000	0,013	18.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,021.00000	2,029	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,020.00000	3,028	29.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,020.00000	4,028	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,080.00000	8,072	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,080.00000	6,072	37.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,001	31.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,081.00000	4,073	31.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		8.00000	0,008	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,088.00000	2,080	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		939.00000	0,947	18.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		19.00000	0,019	18.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,922.00000	1,930	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,920.00000	2,928	29.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,920.00000	3,928	21.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	21.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,130.00000	8,122	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,130.00000	6,122	37.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,001	31.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,131.00000	4,123	31.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		8.00000	0,008	24.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,138.00000	2,130	24.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		892.00000	0,900	18.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		22.00000	0,022	18.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,872.00000	1,880	25.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,870.00000	2,878	28.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,870.00000	3,878	22.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,030.00000	8,022	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	37.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,030.00000	6,022	37.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,001	31.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,031.00000	4,023	31.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		9.00000	0,009	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,039.00000	2,031	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		986.00000	0,994	18.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		16.00000	0,016	18.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,972.00000	1,980	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,970.00000	2,978	29.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,970.00000	3,978	21.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	21.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	43.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,930.00000	7,922	43.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	37.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,930.00000	5,922	37.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	31.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,931.00000	3,923	31.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		10.00000	0,010	23.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,940.00000	1,932	23.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,082.00000	1,090	19.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		12.00000	0,012	19.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,071.00000	2,079	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,070.00000	3,078	28.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,070.00000	4,078	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,630.00000	7,622	42.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	36.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,630.00000	5,622	36.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,002	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,632.00000	3,624	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		15.00000	0,015	22.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,645.00000	1,637	22.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,376.00000	1,384	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,370.00000	2,378	27.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,370.00000	3,378	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	26.36	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	2.45	Call		4,370.00000	4,378	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,830.00000	7,822	43.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,830.00000	5,822	36.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	30.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,831.00000	3,823	30.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		11.00000	0,011	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,841.00000	1,833	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,179.00000	1,187	19.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		9.00000	0,009	19.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,171.00000	2,179	26.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,170.00000	3,178	28.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,170.00000	4,178	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	43.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,880.00000	7,872	43.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,880.00000	5,872	36.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	30.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,881.00000	3,873	30.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		11.00000	0,010	23.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,891.00000	1,882	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,131.00000	1,139	19.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		11.00000	0,011	19.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,121.00000	2,129	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,120.00000	3,128	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,120.00000	4,128	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,780.00000	7,772	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	36.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,780.00000	5,772	36.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,001	30.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,781.00000	3,773	30.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		12.00000	0,012	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,792.00000	1,784	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,228.00000	1,236	20.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		8.00000	0,008	20.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,220.00000	2,228	27.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	27.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,220.00000	3,228	27.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,220.00000	4,228	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,730.00000	7,722	42.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	36.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,730.00000	5,722	36.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	30.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,732.00000	3,724	30.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		13.00000	0,013	23.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,743.00000	1,735	23.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,278.00000	1,286	20.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		8.00000	0,008	20.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,270.00000	2,278	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	27.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,270.00000	3,278	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,270.00000	4,278	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,680.00000	7,672	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	36.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,680.00000	5,672	36.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,002	30.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,682.00000	3,674	30.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		14.00000	0,014	22.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,694.00000	1,686	22.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,327.00000	1,335	21.02	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	15/03/2010	Foreign Exchange Future	5.50	Put		7.00000	0,007	21.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,320.00000	2,328	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,320.00000	3,328	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,320.00000	4,328	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,580.00000	7,572	42.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	36.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,580.00000	5,572	36.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,002	29.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,582.00000	3,574	29.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		16.00000	0,016	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,596.00000	1,588	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,425.00000	1,433	21.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		5.00000	0,005	21.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,420.00000	2,428	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,420.00000	3,428	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	25.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,420.00000	4,428	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		756.00000	0,764	17.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		36.00000	0,036	17.90	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		846.00000	0,854	18.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		26.00000	0,026	18.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		801.00000	0,809	18.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		31.00000	0,031	18.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		187.00000	0,188	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		317.00000	0,310	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		224.00000	0,225	16.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		254.00000	0,247	16.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		272.00000	0,275	16.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		202.00000	0,197	16.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		398.00000	0,402	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		128.00000	0,124	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		469.00000	0,474	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		99.00000	0,096	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		546.00000	0,552	17.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		76.00000	0,074	17.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		627.00000	0,634	17.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		57.00000	0,056	17.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		713.00000	0,720	17.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		43.00000	0,042	17.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		670.00000	0,676	17.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		50.00000	0,048	17.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		142.00000	0,142	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		422.00000	0,414	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		170.00000	0,171	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		350.00000	0,343	16.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		204.00000	0,206	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		284.00000	0,278	16.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		245.00000	0,247	16.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		225.00000	0,219	16.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		301.00000	0,304	16.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		181.00000	0,176	16.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		364.00000	0,368	16.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		144.00000	0,140	16.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		433.00000	0,438	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		113.00000	0,110	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		507.00000	0,513	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		87.00000	0,085	17.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		586.00000	0,592	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		66.00000	0,064	17.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		332.00000	0,335	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		162.00000	0,157	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,280.00000	8,272	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	38.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,280.00000	6,272	38.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,001	32.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,281.00000	4,273	32.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		6.00000	0,006	25.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,286.00000	2,278	25.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,723.00000	1,731	24.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,720.00000	2,728	28.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,720.00000	3,728	23.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	23.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,230.00000	8,222	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	38.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,230.00000	6,222	38.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,231.00000	4,223	31.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		7.00000	0,007	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,237.00000	2,229	25.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		155.00000	0,156	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		385.00000	0,378	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,772.00000	1,780	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		2.00000	0,002	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,770.00000	2,778	28.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,770.00000	3,778	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,180.00000	8,172	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,180.00000	6,172	37.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,001	31.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,181.00000	4,173	31.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		7.00000	0,007	24.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,187.00000	2,179	24.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,822.00000	1,830	24.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		2.00000	0,002	24.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,820.00000	2,828	28.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,820.00000	3,828	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,330.00000	8,322	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,330.00000	6,322	38.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	32.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,331.00000	4,323	32.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		6.00000	0,006	25.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,336.00000	2,328	25.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		129.00000	0,130	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		459.00000	0,452	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,673.00000	1,681	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,670.00000	2,678	28.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,670.00000	3,678	23.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,430.00000	8,422	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,430.00000	6,422	38.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	32.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,431.00000	4,423	32.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		5.00000	0,005	25.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,435.00000	2,427	25.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		107.00000	0,108	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		537.00000	0,530	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,574.00000	1,582	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,570.00000	2,578	28.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,570.00000	3,578	24.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.87460	6.86730		16.40	1,993,634.00	290	290.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	33.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,734.00000	7,726	33.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	30.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,735.00000	5,727	30.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		7.00000	0,007	26.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,740.00000	3,732	26.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		56.00000	0,055	23.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,789.00000	1,780	23.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		469.00000	0,473	16.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		202.00000	0,198	16.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,284.00000	1,291	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		17.00000	0,016	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,271.00000	2,278	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		4.00000	0,003	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,268.00000	3,275	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,267.00000	4,275	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	33.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,684.00000	7,676	33.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	0,002	30.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,685.00000	5,677	30.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		7.00000	0,007	26.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,690.00000	3,682	26.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		58.00000	0,058	22.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,741.00000	1,733	22.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		499.00000	0,503	16.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		182.00000	0,178	16.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,333.00000	1,340	17.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		16.00000	0,015	17.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,321.00000	2,328	24.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		4.00000	0,003	24.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,318.00000	3,325	26.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	26.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,317.00000	4,325	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	33.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,634.00000	7,626	33.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	0,002	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,635.00000	5,627	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		8.00000	0,008	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,641.00000	3,633	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		60.00000	0,060	22.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,693.00000	1,685	22.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		531.00000	0,535	16.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		164.00000	0,160	16.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,381.00000	1,389	17.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		14.00000	0,014	17.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,371.00000	2,378	24.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		4.00000	0,003	24.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,368.00000	3,375	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,367.00000	4,375	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		414.00000	0,416	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		247.00000	0,241	16.25	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	14.85	Call		1.00000	0,001	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,984.00000	7,976	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	30.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,985.00000	5,977	30.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		5.00000	0,005	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,988.00000	3,980	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		46.00000	0,046	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,029.00000	2,021	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		339.00000	0,340	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		322.00000	0,315	16.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,041.00000	1,049	15.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		24.00000	0,024	15.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,023.00000	2,030	22.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		6.00000	0,005	22.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,018.00000	3,026	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,017.00000	4,025	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	33.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,884.00000	7,876	33.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,002	30.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,885.00000	5,877	30.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		6.00000	0,006	26.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,889.00000	3,881	26.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		50.00000	0,049	23.64	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,933.00000	1,924	23.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		388.00000	0,390	16.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		271.00000	0,265	16.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,138.00000	1,145	16.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		21.00000	0,020	16.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,122.00000	2,129	23.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		5.00000	0,004	23.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,118.00000	3,125	28.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	28.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,117.00000	4,125	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,034.00000	8,026	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	30.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,035.00000	6,027	30.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		5.00000	0,005	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,038.00000	4,030	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		44.00000	0,043	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,077.00000	2,068	24.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		319.00000	0,321	16.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		352.00000	0,346	16.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		996.00000	1,004	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		29.00000	0,029	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,973.00000	1,981	22.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	22.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,968.00000	2,976	28.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	28.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,967.00000	3,975	22.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	33.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,934.00000	7,926	33.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	0,002	30.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,935.00000	5,927	30.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		6.00000	0,006	26.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,939.00000	3,931	26.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		48.00000	0,048	23.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,981.00000	1,973	23.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		363.00000	0,364	16.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		296.00000	0,289	16.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,089.00000	1,097	15.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		22.00000	0,022	15.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,073.00000	2,080	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		6.00000	0,005	22.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,068.00000	3,075	28.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	28.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,067.00000	4,075	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	0,001	33.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,784.00000	7,776	33.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	0,002	30.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,785.00000	5,777	30.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		7.00000	0,006	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,790.00000	3,781	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		54.00000	0,053	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,837.00000	1,828	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		441.00000	0,444	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		224.00000	0,219	16.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,235.00000	1,242	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		18.00000	0,017	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,221.00000	2,229	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		4.00000	0,004	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,218.00000	3,225	27.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	27.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,217.00000	4,225	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,283.00000	8,275	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	31.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,284.00000	6,276	31.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		4.00000	0,004	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,287.00000	4,279	27.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		33.00000	0,033	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,316.00000	2,308	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		237.00000	0,237	17.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		520.00000	0,512	17.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		783.00000	0,790	15.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		66.00000	0,065	15.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,726.00000	1,733	20.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		9.00000	0,008	20.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,719.00000	2,726	26.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		2.00000	0,001	26.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,717.00000	3,725	24.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	24.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	33.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,233.00000	8,225	33.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		1.00000	0,001	31.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,234.00000	6,226	31.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		4.00000	0,004	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,237.00000	4,229	27.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		35.00000	0,034	24.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,268.00000	2,259	24.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		251.00000	0,252	17.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		484.00000	0,477	17.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		824.00000	0,831	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		57.00000	0,056	15.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,775.00000	1,783	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		8.00000	0,008	20.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,769.00000	2,776	27.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		2.00000	0,001	27.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,767.00000	3,775	23.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,134.00000	8,126	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	0,001	30.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,135.00000	6,126	30.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		5.00000	0,005	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,138.00000	4,130	26.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		39.00000	0,039	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,172.00000	2,164	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		283.00000	0,284	16.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		416.00000	0,409	16.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		908.00000	0,915	15.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		41.00000	0,040	15.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,874.00000	1,882	21.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	21.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,869.00000	2,876	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,867.00000	3,875	23.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,084.00000	8,076	33.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,002	30.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,085.00000	6,077	30.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		5.00000	0,005	26.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,088.00000	4,080	26.79	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		41.00000	0,041	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,124.00000	2,116	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		301.00000	0,302	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		384.00000	0,377	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		952.00000	0,959	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		35.00000	0,034	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,924.00000	1,931	21.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		7.00000	0,006	21.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,919.00000	2,926	28.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		2.00000	0,001	28.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,917.00000	3,925	22.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	22.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	33.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,333.00000	8,325	33.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		1.00000	0,001	31.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,334.00000	6,326	31.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		4.00000	0,004	27.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,337.00000	4,329	27.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		31.00000	0,031	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,364.00000	2,356	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		224.00000	0,224	17.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		557.00000	0,549	17.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		744.00000	0,750	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		77.00000	0,075	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,677.00000	1,684	19.95	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		10.00000	0,009	19.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,669.00000	2,677	26.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		2.00000	0,002	26.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,667.00000	3,675	24.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		1.00000	0,000	33.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,184.00000	8,175	33.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		1.00000	0,001	30.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,184.00000	6,176	30.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		5.00000	0,005	26.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,188.00000	4,180	26.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		37.00000	0,037	24.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,220.00000	2,212	24.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		267.00000	0,268	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		450.00000	0,443	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		866.00000	0,873	15.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		49.00000	0,048	15.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,825.00000	1,832	21.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		8.00000	0,007	21.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,819.00000	2,826	27.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		2.00000	0,001	27.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,817.00000	3,825	23.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	33.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,383.00000	8,375	33.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	31.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,384.00000	6,376	31.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		4.00000	0,004	27.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,387.00000	4,379	27.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		29.00000	0,029	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,412.00000	2,404	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		211.00000	0,211	17.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		594.00000	0,586	17.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		705.00000	0,711	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		88.00000	0,086	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,627.00000	1,635	19.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		10.00000	0,010	19.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,619.00000	2,627	26.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,617.00000	3,625	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.76	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.87300	130.63400			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.27100	133.02900			0.00	0	0.00
GOVI On	04/02/2010	GOVI			302.14700	301.04700		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		15,279.00000	1,913	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		44,809.00000	3,766	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			307.68500	306.56500		6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Call		40,187.00000	4,485	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		72,537.00000	6,600	6.80	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010			313.41800	312.27800		6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Call		52,458.00000	5,741	6.57	0.00	0	0.00
GOVI	On	05/08/2010	315.60	Put		85,678.00000	7,923	6.57	0.00	0	0.00
GVIX	On	01/01/2029			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/02/2010			363.39400	363.43000			0.00	0	425.00
J153	On	31/08/2010			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	15/12/2009			7.23000	7.20500			0.00	0	0.00
JIBAR F	On	20/01/2010			7.16000	7.13400			0.00	0	0.00
JIBAR F	On	17/02/2010			7.08000	7.06300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On	17/03/2010			7.05000	7.03800			0.00	0	0.00
JIBAR F	On	21/04/2010			7.05000	7.03300			0.00	0	0.00
JIBAR F	On	19/05/2010			7.07000	7.05400			0.00	0	0.00
JIBAR F	On	15/06/2010			7.10000	7.08700			0.00	0	0.00
JIBAR F	On	15/09/2010			7.27000	7.27100			0.00	0	0.00
JIBAR F	On	15/12/2010			7.49000	7.49400			0.00	0	0.00
JIBAR F	On	16/03/2011			7.84000	7.84100			0.00	0	0.00
JIBAR F	On	15/06/2011			8.22000	8.24300			0.00	0	0.00
JIBAR F	On	21/09/2011			8.64000	8.60800			0.00	0	0.00
JN02	On	04/02/2010			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On	04/02/2010			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	31/12/2009			6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010			290.97100	289.99000			0.00	0	3.00
OTH1	On	06/05/2010			296.30400	295.30500			0.00	0	0.00
R155	On	04/02/2010			7.58100	7.60600			0.00	0	31.00
R155	On	04/02/2010	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On	04/02/2010	7.50	Put		161.00000	0,123		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/02/2010	Bond Future			8.43600	8.49000		5.25	0.00	0	6,576.00
R157	On	04/02/2010	Bond Future	7.75	Call		122.00000	0,146	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,880.00000	3,635	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.50600	8.56300		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,544.00000	1,672	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,845.00000	1,701	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.54800	8.60800		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,432.00000	2,583	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,787.00000	1,665	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.11100	9.18400		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		123.00000	0,159	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		9,244.00000	8,605	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.16000	9.23500		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,506.00000	2,791	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,671.00000	4,272	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.19600	9.27300		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,299.00000	4,654	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,506.00000	4,167	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.48800	8.54200		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		28.00000	0,034	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,232.00000	4,025	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.55500	8.61200		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,161.00000	1,258	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,583.00000	1,465	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/08/2010	Bond Future			8.59400	8.65400		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,400.00000	2,532	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,171.00000	1,088	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.06300	9.11600		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		86.00000	0,102	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		5,038.00000	4,776	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.13400	9.18900		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,516.00000	1,634	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,485.00000	2,322	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.18400	9.24200		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,571.00000	2,717	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,531.00000	2,389	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.05400	9.10600		8.75	1,895,019.40	20	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		96.00000	0,114	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,484.00000	5,203	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,136.00000	1,261	8.84	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,747.00000	1,573	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		289.00000	0,334	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,850.00000	3,596	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.11800	9.17300		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,697.00000	1,830	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,673.00000	2,497	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.16500	9.22200		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,837.00000	2,998	8.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/08/2010	Bond Future	9.25	Put		2,684.00000	2,532	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.55000	8.59300		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		18.00000	0,021	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,601.00000	3,466	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.63700	8.68400		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,217.00000	1,291	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,018.00000	0,949	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.69400	8.74500		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,787.00000	1,871	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,065.00000	1,004	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.19200	9.26500		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		66.00000	0,085	9.46	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		6,278.00000	5,868	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.25800	9.33300		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,034.00000	2,240	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,512.00000	2,286	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.30800	9.38600		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,249.00000	3,491	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,611.00000	2,412	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.18900	9.26200		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		179.00000	0,225	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,966.00000	4,569	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.24700	9.32200		10.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	06/05/2010	Bond Future	9.25	Call		2,129.00000	2,346	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,559.00000	2,328	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.29000	9.36700		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,381.00000	3,634	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,606.00000	2,406	10.70	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.87900	8.94000		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		6.00000	0,008	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		12,804.00000	12,328	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		7,676.00000	8,125	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		131.00000	0,102	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.91100	8.97400		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,386.00000	1,539	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,210.00000	4,873	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.93100	8.99600		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,869.00000	3,090	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,804.00000	4,522	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.38600	297.30700			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.85500	302.75600			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>256,230,176.00</b>	<b>34,318</b>	<b>279,131.00</b>

**i-Bonds**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			7.53000	7.55500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.37000	8.42000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.07000	9.13500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.43000	8.48000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.99500	9.05000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.99500	9.05000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.48000	8.52500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.13500	9.20500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.14000	9.21000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.84500	8.91000			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>256,230,176.00</b>	<b>34,318</b>	<b>279,131.00</b>