



Daily MTM Report

Daily summary for 01/10/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.23800	7.24200			0.00	0	0.00
R155 On 31/08/2011 Bond			7.49000	7.50000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.28000	8.29000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.86000	8.86500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.34500	8.35000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.78500	8.78000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.79000	8.78000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.39500	8.40500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.95500	8.94500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.95000	8.94500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.40000	8.40500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.77890	7.66400		18.18	126,803,848.90	16,301	345,742.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		501.00000	597	18.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		87.00000	68	18.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		250.00000	322	18.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		236.00000	193	18.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		229.00000	294	18.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		265.00000	215	18.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		92.00000	118	20.55	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		678.00000	589	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		303.00000	382	18.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		189.00000	153	18.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		332.00000	414	18.25	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		168.00000	135	18.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		303.00000	382	18.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		189.00000	153	18.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		275.00000	351	18.22	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		211.00000	172	18.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		138.00000	178	19.36	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		474.00000	399	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		363.00000	448	18.27	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		149.00000	119	18.27	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		79.00000	100	21.02	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		765.00000	671	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		164.00000	210	18.89	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		400.00000	331	18.89	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		211.00000	268	18.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		297.00000	239	18.18	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		127.00000	164	19.60	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		513.00000	435	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		229.00000	294	18.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		265.00000	215	18.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		25.00000	29	25.05	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,561.00000	1,450	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	0	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,536.00000	4,421	31.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,736.00000	5,621	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	38.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,936.00000	6,821	38.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			395.00000	483	18.28	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			131.00000	104	18.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			36.00000	43	23.63	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,272.00000	1,164	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			539.00000	637	18.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			75.00000	58	18.34	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			194.00000	247	18.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			330.00000	268	18.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			150.00000	193	19.13	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			436.00000	364	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			150.00000	193	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			436.00000	364	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			117.00000	151	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			553.00000	472	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			100.00000	128	20.31	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			636.00000	549	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			100.00000	128	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			636.00000	549	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	33.35	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,336.00000	5,221	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			3.00000	3	28.51	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,889.00000	2,775	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.36	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,636.00000	4,521	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			10.00000	11	27.82	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,246.00000	2,132	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			127.00000	164	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			513.00000	435	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			429.00000	520	18.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			115.00000	91	18.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			178.00000	228	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			364.00000	299	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			41.00000	50	23.16	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,177.00000	1,071	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			47.00000	58	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,083.00000	979	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			108.00000	139	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			594.00000	510	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			85.00000	109	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			721.00000	630	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			73.00000	93	21.26	0.00	0	247.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.40	Put			809.00000	714	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			62.00000	79	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			898.00000	800	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			58.00000	73	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			944.00000	844	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			67.00000	85	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			853.00000	757	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			85.00000	109	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			721.00000	630	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			67.00000	85	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			853.00000	757	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			79.00000	100	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			765.00000	671	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			18.00000	20	26.47	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,854.00000	1,741	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			58.00000	73	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			944.00000	844	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			54.00000	68	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			990.00000	889	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			54.00000	68	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			990.00000	889	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			44.00000	54	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,130.00000	1,025	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			50.00000	63	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,036.00000	934	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			33.00000	40	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,319.00000	1,211	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			36.00000	43	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,272.00000	1,164	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			38.00000	47	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,224.00000	1,118	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			47.00000	58	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,083.00000	979	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			31.00000	38	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,367.00000	1,259	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			26.00000	31	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,512.00000	1,402	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			22.00000	25	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,658.00000	1,546	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			20.00000	22	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,756.00000	1,643	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			19.00000	21	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,805.00000	1,692	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			22.00000	25	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,658.00000	1,546	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Call			17.00000	19	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,903.00000	1,790	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			19.00000	21	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,805.00000	1,692	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			12.00000	14	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,148.00000	2,035	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			6.00000	7	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,492.00000	2,378	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			8.00000	9	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,344.00000	2,231	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			11.00000	12	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,197.00000	2,084	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			11.00000	12	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,197.00000	2,084	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			7.00000	9	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,393.00000	2,280	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			4.00000	5	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,690.00000	2,576	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			3.00000	4	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,789.00000	2,675	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			3.00000	4	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,839.00000	2,725	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			3.00000	3	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,939.00000	2,824	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	2	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,138.00000	3,023	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,387.00000	3,272	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,337.00000	3,223	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	2	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,237.00000	3,123	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			5.00000	5	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,641.00000	2,527	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			4.00000	5	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,740.00000	2,626	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			2.00000	3	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,988.00000	2,874	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			2.00000	2	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,088.00000	2,973	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	2	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,138.00000	3,023	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			5.00000	7	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,541.00000	2,428	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			7.00000	8	28.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,443.00000	2,329	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			3.00000	3	28.51	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,889.00000	2,775	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			2.00000	3	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,038.00000	2,924	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			7.00000	8	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,443.00000	2,329	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1.00000	1	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,487.00000	3,372	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1.00000	1	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,437.00000	3,322	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1.00000	1	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,637.00000	3,522	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1.00000	1	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,537.00000	3,422	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.36	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,636.00000	4,521	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,936.00000	3,822	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	1	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,836.00000	3,722	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,336.00000	4,221	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,736.00000	4,621	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,136.00000	5,021	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,536.00000	5,421	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,236.00000	4,121	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,036.00000	4,921	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,436.00000	5,321	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			28.00000	33	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,464.00000	1,354	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			14.00000	16	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,050.00000	1,937	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,436.00000	4,321	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,636.00000	5,521	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			16.00000	18	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,952.00000	1,839	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			5.00000	7	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,541.00000	2,428	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	1	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,737.00000	3,622	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,936.00000	4,821	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			41.00000	50	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,177.00000	1,071	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,136.00000	4,021	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,936.00000	5,821	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,836.00000	4,721	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,436.00000	5,321	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,036.00000	5,921	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,036.00000	3,922	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,236.00000	5,121	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,836.00000	5,721	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,136.00000	5,021	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			21.00000	24	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,707.00000	1,595	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			9.00000	10	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,295.00000	2,181	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,086.00000	3,971	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,686.00000	4,571	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,286.00000	5,171	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,886.00000	5,771	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,136.00000	4,021	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			23.00000	27	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,609.00000	1,498	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,387.00000	3,272	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	29.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,986.00000	3,872	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,586.00000	4,471	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,186.00000	5,071	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		28.00000	33	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,464.00000	1,354	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,436.00000	4,321	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		13.00000	15	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,099.00000	1,986	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		1.00000	2	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,287.00000	3,173	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	1	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,886.00000	3,772	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,486.00000	4,371	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,586.00000	5,471	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,637.00000	3,522	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		38.00000	47	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,224.00000	1,118	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1.00000	1	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,587.00000	3,472	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,186.00000	4,071	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		25.00000	29	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,561.00000	1,450	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1.00000	1	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,687.00000	3,572	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,286.00000	4,171	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,886.00000	4,771	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,086.00000	5,971	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,236.00000	4,121	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,236.00000	6,121	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,136.00000	6,021	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,186.00000	4,071	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,786.00000	4,671	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,986.00000	5,871	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,336.00000	6,221	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,986.00000	3,872	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,186.00000	5,071	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,386.00000	6,271	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,786.00000	5,671	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,686.00000	5,571	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			50.00000	63	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,036.00000	934	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,986.00000	4,871	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,386.00000	5,271	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			539.00000	637	18.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			75.00000	58	18.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			33.00000	40	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,319.00000	1,211	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			2.00000	2	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,188.00000	3,073	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	1	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,886.00000	3,772	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,686.00000	5,571	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			464.00000	557	18.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			100.00000	79	18.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			791.00000	899	18.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			27.00000	20	18.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			229.00000	294	18.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			265.00000	215	18.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			837.00000	945	18.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			23.00000	17	18.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			6.00000	7	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,492.00000	2,378	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			747.00000	853	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			33.00000	24	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			211.00000	268	18.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put			297.00000	239	18.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			5.00000	6	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,591.00000	2,477	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,686.00000	4,571	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			747.00000	853	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			33.00000	24	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			883.00000	992	18.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			19.00000	13	18.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,114.00000	4,229	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,614.00000	2,729	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,122.00000	1,235	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			8.00000	7	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	41.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,886.00000	7,771	41.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,364.00000	4,479	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,864.00000	2,979	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,368.00000	1,482	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			4.00000	3	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			194.00000	247	18.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			330.00000	268	18.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	40.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,636.00000	7,521	40.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,986.00000	4,871	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,664.00000	2,779	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,666.00000	1,781	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			2.00000	2	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			703.00000	808	18.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			39.00000	29	18.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,865.00000	1,980	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	40.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,486.00000	7,371	40.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,914.00000	3,029	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,915.00000	2,030	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			929.00000	1,040	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			15.00000	11	18.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	40.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,586.00000	7,471	40.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,814.00000	2,929	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,815.00000	1,930	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	41.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,686.00000	7,571	41.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,764.00000	2,879	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,765.00000	1,880	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	1	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	41.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,736.00000	7,621	41.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,014.00000	3,129	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,015.00000	2,130	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,024.00000	1,137	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			10.00000	8	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,064.00000	3,179	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,065.00000	2,179	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,073.00000	1,186	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			9.00000	7	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	40.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,436.00000	7,321	40.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,214.00000	3,329	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,214.00000	2,329	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,220.00000	1,334	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			6.00000	5	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			363.00000	448	18.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			149.00000	119	18.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			9.00000	10	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,295.00000	2,181	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	39.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,286.00000	7,171	39.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,314.00000	3,429	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,314.00000	2,429	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,318.00000	1,433	21.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			4.00000	4	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	39.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,186.00000	7,071	39.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,364.00000	3,479	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,364.00000	2,479	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	39.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,136.00000	7,021	39.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,414.00000	3,529	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,414.00000	2,529	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,417.00000	1,532	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			3.00000	3	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	39.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,086.00000	6,971	39.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,264.00000	3,379	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,264.00000	2,379	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,269.00000	1,383	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			5.00000	4	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	39.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,236.00000	7,121	39.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,614.00000	3,729	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,616.00000	1,731	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	2	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			661.00000	764	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			47.00000	35	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	38.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,886.00000	6,771	38.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,714.00000	3,829	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,714.00000	2,829	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,716.00000	1,830	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	1	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	1	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,786.00000	3,672	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	37.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,786.00000	6,671	37.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,286.00000	6,171	36.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,286.00000	8,171	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,386.00000	4,271	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,386.00000	8,271	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,514.00000	3,629	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,514.00000	2,629	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,517.00000	1,631	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			3.00000	2	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			578.00000	678	18.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			64.00000	49	18.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,486.00000	6,371	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,486.00000	8,371	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,586.00000	6,471	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,586.00000	8,471	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,464.00000	3,579	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,464.00000	2,579	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,467.00000	1,582	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			3.00000	3	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,536.00000	6,421	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,536.00000	8,421	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	37.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,736.00000	6,621	37.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,736.00000	8,621	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,786.00000	8,671	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,164.00000	3,279	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,164.00000	2,279	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,171.00000	1,285	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			7.00000	6	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	38.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,836.00000	6,721	38.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,836.00000	8,721	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,636.00000	6,521	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,636.00000	8,521	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,664.00000	3,779	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,336.00000	8,221	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,814.00000	3,929	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,186.00000	6,071	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,186.00000	8,071	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,564.00000	3,679	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,564.00000	2,679	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,566.00000	1,681	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		2.00000	2	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		619.00000	721	18.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		55.00000	42	18.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,436.00000	6,321	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,436.00000	8,321	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,764.00000	3,879	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,236.00000	8,121	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,686.00000	6,571	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,686.00000	8,571	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,864.00000	3,979	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,864.00000	2,979	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,865.00000	1,980	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	1	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		883.00000	992	18.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		19.00000	13	18.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,136.00000	8,021	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,914.00000	4,029	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,086.00000	7,971	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,014.00000	4,129	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			15.00000	17	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,001.00000	1,888	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	42.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,986.00000	7,871	42.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,064.00000	4,179	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			16.00000	18	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,952.00000	1,839	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	42.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,936.00000	7,821	42.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,964.00000	4,079	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,964.00000	3,079	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,965.00000	2,080	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			976.00000	1,088	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			12.00000	10	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			14.00000	16	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,050.00000	1,937	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	42.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,036.00000	7,921	42.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,114.00000	4,229	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,114.00000	3,229	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,115.00000	2,229	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	0	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,122.00000	1,235	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			8.00000	7	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,164.00000	4,279	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	41.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,836.00000	7,721	41.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,214.00000	4,329	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,214.00000	3,329	29.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,214.00000	2,329	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,220.00000	1,334	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		6.00000	5	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	41.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,786.00000	7,671	41.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.91250	7.79710		18.79	2,270,887.50	287	26,872.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		737.00000	831	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		140.00000	119	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		410.00000	479	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		363.00000	316	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		387.00000	453	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		390.00000	341	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		164.00000	188	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,067.00000	976	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		460.00000	534	18.63	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		313.00000	271	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		887.00000	988	18.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		89.00000	76	18.20	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		435.00000	506	18.66	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		338.00000	293	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		368.00000	428	18.76	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		421.00000	366	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		487.00000	563	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		289.00000	250	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		273.00000	316	19.71	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		626.00000	554	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		435.00000	506	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		338.00000	293	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		32.00000	34	29.36	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,285.00000	3,172	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		15.00000	16	32.11	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,518.00000	4,404	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		514.00000	593	18.56	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		267.00000	230	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		196.00000	226	21.00	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		899.00000	814	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		114.00000	128	23.40	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,467.00000	1,366	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		70.00000	77	25.98	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,123.00000	2,015	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		226.00000	261	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		779.00000	698	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		80.00000	88	25.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,933.00000	1,826	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			350.00000	405	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			453.00000	392	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			301.00000	349	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			554.00000	486	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			287.00000	332	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			590.00000	519	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			317.00000	366	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			520.00000	454	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			260.00000	301	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			663.00000	589	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			206.00000	237	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			858.00000	775	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			215.00000	248	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			818.00000	736	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			237.00000	273	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			739.00000	661	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			248.00000	287	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			701.00000	624	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			188.00000	216	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			941.00000	853	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			172.00000	197	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,025.00000	935	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			179.00000	206	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			982.00000	894	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			157.00000	180	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,110.00000	1,018	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			139.00000	158	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,242.00000	1,146	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			123.00000	139	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,376.00000	1,277	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			133.00000	152	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,286.00000	1,189	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			145.00000	165	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,198.00000	1,103	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			102.00000	114	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,605.00000	1,502	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			95.00000	106	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,698.00000	1,593	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			86.00000	95	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,838.00000	1,732	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			92.00000	102	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,744.00000	1,639	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			80.00000	88	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,933.00000	1,826	25.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.50	Call			25.00000	27	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,728.00000	3,614	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			83.00000	91	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,886.00000	1,779	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			68.00000	75	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,171.00000	2,062	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			61.00000	67	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,313.00000	2,204	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			51.00000	56	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,554.00000	2,443	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			58.00000	64	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,361.00000	2,252	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			65.00000	72	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,218.00000	2,109	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			65.00000	72	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,218.00000	2,109	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			56.00000	62	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,409.00000	2,299	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			56.00000	62	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,409.00000	2,299	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			44.00000	48	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,747.00000	2,636	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			43.00000	47	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,796.00000	2,684	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			46.00000	50	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,699.00000	2,588	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			42.00000	45	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,845.00000	2,733	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			38.00000	41	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,991.00000	2,879	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			33.00000	35	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,236.00000	3,123	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			28.00000	31	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,481.00000	3,368	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			29.00000	31	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,432.00000	3,319	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			31.00000	33	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,334.00000	3,221	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			30.00000	32	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,383.00000	3,270	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			36.00000	39	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,089.00000	2,976	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			37.00000	40	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,040.00000	2,927	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			34.00000	36	29.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,187.00000	3,074	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		32.00000	34	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,285.00000	3,172	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		35.00000	37	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,138.00000	3,025	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		39.00000	42	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,942.00000	2,830	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		42.00000	45	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,845.00000	2,733	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		37.00000	40	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,040.00000	2,927	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		28.00000	30	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,531.00000	3,417	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		26.00000	28	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,669.00000	3,555	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		27.00000	29	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,580.00000	3,466	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		27.00000	29	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,580.00000	3,466	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		26.00000	28	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,629.00000	3,516	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		23.00000	25	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,876.00000	3,762	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		26.00000	27	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,679.00000	3,565	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		22.00000	24	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,975.00000	3,861	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		24.00000	26	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,777.00000	3,664	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		24.00000	25	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,827.00000	3,713	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		75.00000	82	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,028.00000	1,920	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		61.00000	67	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,313.00000	2,204	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		53.00000	58	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,505.00000	2,395	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		49.00000	54	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,602.00000	2,491	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		12.00000	13	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,765.00000	4,651	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		89.00000	98	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,791.00000	1,686	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		24.00000	25	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,827.00000	3,713	30.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.70	Call			5.00000	6	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,908.00000	5,793	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			98.00000	110	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,651.00000	1,547	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			36.00000	39	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,089.00000	2,976	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			6.00000	6	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,759.00000	5,644	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			106.00000	119	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,559.00000	1,456	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			6.00000	7	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,659.00000	5,544	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			110.00000	123	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,513.00000	1,411	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			31.00000	33	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,334.00000	3,221	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			6.00000	7	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,609.00000	5,495	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			118.00000	134	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,421.00000	1,321	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			7.00000	8	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,510.00000	5,395	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			21.00000	22	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,074.00000	3,960	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			4.00000	5	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,157.00000	6,042	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			78.00000	85	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,981.00000	1,873	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			23.00000	24	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,926.00000	3,812	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			22.00000	23	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,025.00000	3,911	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			4.00000	5	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,107.00000	5,992	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			21.00000	22	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,074.00000	3,960	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			19.00000	21	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,172.00000	4,059	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			18.00000	20	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,271.00000	4,157	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			3.00000	4	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,356.00000	6,241	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			73.00000	80	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,076.00000	1,967	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			28.00000	30	30.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,531.00000	3,417	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		22.00000	23	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,025.00000	3,911	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		20.00000	22	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,123.00000	4,009	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		4.00000	4	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,207.00000	6,092	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		5.00000	5	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,008.00000	5,893	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		102.00000	114	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,605.00000	1,502	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		6.00000	7	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,709.00000	5,594	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		151.00000	172	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,154.00000	1,060	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		7.00000	8	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,410.00000	5,296	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		133.00000	152	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,286.00000	1,189	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		40.00000	44	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,893.00000	2,781	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		30.00000	32	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,383.00000	3,270	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		7.00000	7	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,560.00000	5,445	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		35.00000	37	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,138.00000	3,025	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		26.00000	28	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,629.00000	3,516	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		6.00000	6	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,809.00000	5,694	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		43.00000	47	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,796.00000	2,684	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		40.00000	44	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,893.00000	2,781	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		7.00000	8	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,460.00000	5,345	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		128.00000	145	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,331.00000	1,233	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		5.00000	6	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,858.00000	5,743	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		8.00000	8	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,361.00000	5,246	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		47.00000	52	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,650.00000	2,539	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.00	Call			9.00000	9	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,212.00000	5,097	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			49.00000	54	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,602.00000	2,491	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			9.00000	10	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,162.00000	5,047	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			10.00000	11	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,063.00000	4,948	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			54.00000	60	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,457.00000	2,347	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			51.00000	56	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,554.00000	2,443	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			9.00000	10	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,112.00000	4,998	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			63.00000	69	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,266.00000	2,157	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			13.00000	14	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,715.00000	4,601	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			73.00000	80	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,076.00000	1,967	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			14.00000	15	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,616.00000	4,502	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			333.00000	385	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			486.00000	422	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			14.00000	15	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,567.00000	4,453	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			58.00000	64	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,361.00000	2,252	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			54.00000	60	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,457.00000	2,347	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			11.00000	12	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,914.00000	4,799	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			70.00000	77	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,123.00000	2,015	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			13.00000	14	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,666.00000	4,552	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			78.00000	85	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,981.00000	1,873	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			92.00000	102	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,744.00000	1,639	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			14.00000	15	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,567.00000	4,453	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			98.00000	110	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,651.00000	1,547	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			15.00000	17	32.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,468.00000	4,354	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			543.00000	624	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			246.00000	211	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,147.00000	4,263	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,649.00000	2,764	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			2.00000	2	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,187.00000	1,299	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			40.00000	36	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			11.00000	12	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,864.00000	4,750	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			1.00000	1	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,853.00000	7,738	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,397.00000	4,513	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			2,898.00000	3,014	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			1.00000	1	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,421.00000	1,534	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			24.00000	22	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			1.00000	1	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,604.00000	7,488	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			668.00000	758	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			171.00000	146	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			118.00000	134	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,421.00000	1,321	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			110.00000	123	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,513.00000	1,411	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			83.00000	91	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,886.00000	1,779	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			18.00000	20	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,221.00000	4,108	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,699.00000	2,814	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			2.00000	2	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,710.00000	1,824	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			13.00000	11	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			810.00000	908	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			113.00000	95	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			17.00000	19	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,320.00000	4,206	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			8.00000	9	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,311.00000	5,196	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,849.00000	2,964	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,856.00000	1,970	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			9.00000	8	21.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.95	Call			926.00000	1,029	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			79.00000	67	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,905.00000	2,019	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			8.00000	7	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			967.00000	1,072	18.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			70.00000	59	18.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,948.00000	3,064	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,954.00000	2,069	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			7.00000	6	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,008.00000	1,116	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			61.00000	54	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,749.00000	2,864	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,758.00000	1,872	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			11.00000	10	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			848.00000	948	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			101.00000	85	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,048.00000	3,163	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,053.00000	2,168	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			6.00000	5	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,096.00000	1,207	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			49.00000	44	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,098.00000	3,213	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,102.00000	2,217	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			5.00000	5	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,141.00000	1,252	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			44.00000	40	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			16.00000	17	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,419.00000	4,305	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,248.00000	3,363	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,251.00000	2,366	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	4	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,280.00000	1,392	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			33.00000	29	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			8.00000	9	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,261.00000	5,147	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,298.00000	3,413	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,301.00000	2,416	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			4.00000	4	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,327.00000	1,439	19.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.50	Put			30.00000	27	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,398.00000	3,513	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,400.00000	2,516	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			3.00000	3	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			603.00000	689	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			206.00000	176	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,348.00000	3,463	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,351.00000	2,466	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			3.00000	3	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,374.00000	1,486	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			27.00000	24	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			572.00000	656	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			225.00000	193	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,198.00000	3,313	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,202.00000	2,317	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			5.00000	4	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,233.00000	1,345	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			36.00000	33	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,448.00000	3,563	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,450.00000	2,565	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			3.00000	3	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,469.00000	1,582	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			22.00000	19	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			635.00000	723	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			188.00000	161	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,598.00000	3,713	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	0	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,599.00000	2,715	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			2.00000	2	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,613.00000	1,726	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			16.00000	14	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,697.00000	3,813	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			12.00000	13	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,815.00000	4,700	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			3.00000	4	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,306.00000	6,191	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,303.00000	8,188	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			3.00000	4	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,406.00000	6,291	33.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,403.00000	8,288	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,498.00000	3,613	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,500.00000	2,615	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,517.00000	1,630	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			19.00000	17	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			3.00000	3	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,506.00000	6,391	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,503.00000	8,388	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			2.00000	3	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,605.00000	6,490	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,603.00000	8,488	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			3.00000	3	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,556.00000	6,441	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,553.00000	8,438	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			2.00000	2	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,755.00000	6,640	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,753.00000	8,638	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			2.00000	2	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,805.00000	6,690	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,803.00000	8,688	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,148.00000	3,263	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,152.00000	2,267	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	5	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			2.00000	2	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,855.00000	6,740	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,853.00000	8,738	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			2.00000	3	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,655.00000	6,540	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,653.00000	8,538	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,647.00000	3,763	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,661.00000	1,775	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	12	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			773.00000	869	18.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.15	Put			126.00000	107	18.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			16.00000	18	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,369.00000	4,256	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,353.00000	8,238	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,747.00000	3,863	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			4.00000	4	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,257.00000	6,142	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,253.00000	8,138	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,797.00000	3,913	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,799.00000	2,914	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	1	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,807.00000	1,921	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			10.00000	9	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,203.00000	8,088	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,548.00000	3,663	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,550.00000	2,665	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			2.00000	2	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,565.00000	1,678	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			18.00000	16	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			702.00000	794	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			155.00000	132	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			3.00000	3	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,456.00000	6,341	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,453.00000	8,338	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			2.00000	3	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,705.00000	6,590	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,703.00000	8,588	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,897.00000	4,013	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,103.00000	7,988	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,947.00000	4,063	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			5.00000	5	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,058.00000	5,943	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	1	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,053.00000	7,938	32.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,997.00000	4,113	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,998.00000	3,114	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		1.00000	1	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		2,003.00000	2,118	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		6.00000	6	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		1,051.00000	1,161	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		54.00000	49	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	1	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,003.00000	7,888	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		4,097.00000	4,213	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,098.00000	3,213	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,102.00000	2,217	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		5.00000	5	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,141.00000	1,252	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		44.00000	40	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	1	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		7,903.00000	7,788	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,247.00000	4,363	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,248.00000	3,363	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,251.00000	2,366	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	4	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,280.00000	1,392	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		33.00000	29	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		514.00000	593	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		267.00000	230	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		1.00000	1	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,754.00000	7,638	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,197.00000	4,313	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		1.00000	1	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,803.00000	7,688	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.04630	7.92900		19.07	209,203.80	26	16,472.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		939.00000	1,034	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		160.00000	138	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		555.00000	628	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		426.00000	382	18.72	0.00	0	100.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		490.00000	555	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		511.00000	459	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		219.00000	244	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,390.00000	1,298	22.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.75	Call			580.00000	654	18.65	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			401.00000	358	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			555.00000	628	18.72	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			426.00000	382	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			532.00000	603	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			453.00000	406	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			605.00000	681	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			376.00000	334	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			391.00000	440	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			712.00000	643	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			377.00000	424	19.84	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			748.00000	677	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			490.00000	555	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			511.00000	459	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			50.00000	55	30.34	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,271.00000	4,159	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			30.00000	33	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,501.00000	5,387	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			5.00000	5	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,576.00000	9,459	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			509.00000	578	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			480.00000	432	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			183.00000	203	23.25	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,654.00000	1,557	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			132.00000	147	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,203.00000	2,100	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			657.00000	737	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			328.00000	291	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			472.00000	532	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			543.00000	486	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			350.00000	394	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			821.00000	748	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			454.00000	510	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			575.00000	514	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			421.00000	473	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			642.00000	577	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			406.00000	456	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			677.00000	610	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			363.00000	409	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			784.00000	712	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			326.00000	367	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			897.00000	820	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			304.00000	342	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			975.00000	895	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			338.00000	380	20.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.45	Put			859.00000	784	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			315.00000	354	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			936.00000	858	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			294.00000	330	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,015.00000	934	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			206.00000	230	22.63	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,477.00000	1,383	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			284.00000	319	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,055.00000	972	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			265.00000	298	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,136.00000	1,051	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			274.00000	308	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,095.00000	1,012	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			256.00000	288	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,177.00000	1,091	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			233.00000	261	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,304.00000	1,214	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			248.00000	278	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,219.00000	1,132	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			225.00000	252	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,346.00000	1,256	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			212.00000	237	22.47	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,433.00000	1,341	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			240.00000	269	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,261.00000	1,173	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			173.00000	192	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,744.00000	1,646	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			159.00000	176	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,880.00000	1,780	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			168.00000	186	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,789.00000	1,690	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			151.00000	167	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,972.00000	1,871	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			164.00000	181	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,835.00000	1,735	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			56.00000	61	29.80	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,027.00000	3,914	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			155.00000	172	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,926.00000	1,825	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			122.00000	135	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,343.00000	2,239	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			107.00000	118	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,578.00000	2,472	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			118.00000	132	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,389.00000	2,285	25.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call		129.00000	143	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,250.00000	2,147	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		183.00000	203	23.25	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,654.00000	1,557	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		147.00000	163	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,018.00000	1,916	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		140.00000	154	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,111.00000	2,008	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		125.00000	139	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,296.00000	2,193	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		112.00000	125	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,483.00000	2,378	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		45.00000	49	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,516.00000	4,403	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		144.00000	158	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,065.00000	1,962	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		136.00000	150	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,157.00000	2,054	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		115.00000	128	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,436.00000	2,332	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		109.00000	121	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,530.00000	2,425	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		44.00000	48	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,565.00000	4,452	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		140.00000	154	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,111.00000	2,008	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		112.00000	125	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,483.00000	2,378	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		101.00000	112	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,672.00000	2,566	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		41.00000	45	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,712.00000	4,599	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		129.00000	143	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,250.00000	2,147	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		109.00000	121	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,530.00000	2,425	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		104.00000	115	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,625.00000	2,519	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		99.00000	109	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,720.00000	2,613	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		94.00000	104	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,815.00000	2,708	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		39.00000	43	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,860.00000	4,746	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		144.00000	158	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,065.00000	1,962	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		42.00000	46	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,663.00000	4,550	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		178.00000	198	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,699.00000	1,601	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		136.00000	150	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,157.00000	2,054	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		605.00000	681	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		376.00000	334	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		147.00000	163	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,018.00000	1,916	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		49.00000	54	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,320.00000	4,208	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		631.00000	708	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		352.00000	312	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		188.00000	210	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,609.00000	1,513	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		178.00000	198	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,699.00000	1,601	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		48.00000	53	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,369.00000	4,256	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		194.00000	216	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,565.00000	1,470	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,179.00000	4,297	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,685.00000	2,803	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		6.00000	6	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,254.00000	1,364	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		75.00000	68	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		72.00000	79	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,393.00000	3,282	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		22.00000	25	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,343.00000	6,228	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		12.00000	14	35.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,833.00000	7,717	35.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,429.00000	4,546	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,933.00000	3,051	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		4.00000	5	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,476.00000	1,588	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		47.00000	42	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		80.00000	88	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,151.00000	3,042	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		43.00000	47	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,614.00000	4,501	30.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.00	Call			25.00000	27	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,096.00000	5,981	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			13.00000	15	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,584.00000	7,469	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			805.00000	893	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			226.00000	197	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			199.00000	223	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,520.00000	1,426	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			168.00000	186	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,789.00000	1,690	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			57.00000	62	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,978.00000	3,866	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,735.00000	2,852	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,754.00000	1,869	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			25.00000	22	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			904.00000	998	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			175.00000	151	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			73.00000	80	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,344.00000	3,234	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			33.00000	36	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,304.00000	5,190	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,945.00000	2,061	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			16.00000	15	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,049.00000	1,151	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			120.00000	104	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			54.00000	59	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,125.00000	4,012	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			35.00000	39	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,106.00000	4,992	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			69.00000	75	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,490.00000	3,379	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			46.00000	50	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,467.00000	4,354	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			31.00000	34	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,452.00000	5,338	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,983.00000	3,100	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,993.00000	2,111	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			14.00000	14	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,087.00000	1,192	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			108.00000	96	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			66.00000	72	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,587.00000	3,476	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			30.00000	33	32.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,551.00000	5,436	32.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,834.00000	2,951	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,849.00000	1,964	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		20.00000	18	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		975.00000	1,071	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		146.00000	125	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		437.00000	492	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		608.00000	545	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		96.00000	106	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,767.00000	2,660	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		62.00000	68	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,733.00000	3,622	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		28.00000	31	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,699.00000	5,585	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,784.00000	2,902	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	6	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,802.00000	1,916	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		23.00000	20	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		61.00000	67	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,782.00000	3,670	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		40.00000	44	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,761.00000	4,648	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		28.00000	31	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,749.00000	5,634	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		92.00000	101	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,863.00000	2,755	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		60.00000	65	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,831.00000	3,719	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		40.00000	44	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,811.00000	4,697	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		27.00000	30	33.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,798.00000	5,684	33.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		65.00000	71	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,636.00000	3,525	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		29.00000	32	32.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,600.00000	5,486	32.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,033.00000	3,150	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,042.00000	2,160	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		13.00000	13	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,126.00000	1,234	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		97.00000	88	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		107.00000	118	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,578.00000	2,472	26.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.40	Call			68.00000	74	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,539.00000	3,427	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,083.00000	3,200	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,091.00000	2,209	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			12.00000	13	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,168.00000	1,277	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			89.00000	81	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,132.00000	3,250	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,140.00000	2,258	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			11.00000	12	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,211.00000	1,320	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			82.00000	74	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			70.00000	77	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,441.00000	3,331	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			47.00000	52	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,418.00000	4,305	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			32.00000	35	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,403.00000	5,288	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,282.00000	3,399	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,289.00000	2,406	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			10.00000	10	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,342.00000	1,452	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			63.00000	56	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			75.00000	82	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,296.00000	3,186	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			33.00000	37	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,254.00000	5,140	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,331.00000	3,449	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			2.00000	2	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,338.00000	2,456	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			9.00000	9	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,386.00000	1,497	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			57.00000	51	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			76.00000	84	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,247.00000	3,138	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			51.00000	56	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,222.00000	4,110	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			34.00000	37	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,205.00000	5,091	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,381.00000	3,499	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			2.00000	2	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,388.00000	2,505	21.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Put		9.00000	9	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,431.00000	1,543	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		52.00000	46	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		685.00000	767	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		306.00000	270	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		78.00000	86	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,199.00000	3,090	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		52.00000	58	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,173.00000	4,061	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		35.00000	38	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,156.00000	5,042	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,431.00000	3,548	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,437.00000	2,555	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		8.00000	8	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		714.00000	797	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		285.00000	251	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,232.00000	3,349	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,239.00000	2,357	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	11	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,298.00000	1,408	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		69.00000	62	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		20.00000	22	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,591.00000	6,476	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		64.00000	69	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,685.00000	3,573	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		19.00000	22	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,640.00000	6,525	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		19.00000	21	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,690.00000	6,575	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,631.00000	3,748	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	1	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,635.00000	2,753	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		6.00000	7	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,660.00000	1,774	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		31.00000	28	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		837.00000	927	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		208.00000	181	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		38.00000	42	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,909.00000	4,796	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		22.00000	24	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,393.00000	6,278	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,680.00000	3,798	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		1.00000	1	27.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.25	Call		1,707.00000	1,821	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		28.00000	25	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		870.00000	962	17.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		191.00000	166	17.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		9.00000	11	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,330.00000	8,215	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,581.00000	3,698	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		2.00000	2	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,586.00000	2,703	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		7.00000	7	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,614.00000	1,727	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		35.00000	31	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		21.00000	24	33.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,442.00000	6,327	33.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		9.00000	10	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,430.00000	8,314	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,481.00000	3,598	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		2.00000	2	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,487.00000	2,604	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		8.00000	8	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,522.00000	1,634	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		43.00000	38	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		743.00000	828	18.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		264.00000	232	18.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		20.00000	23	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,541.00000	6,426	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		8.00000	10	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,529.00000	8,413	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		8.00000	9	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,629.00000	8,513	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		8.00000	10	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,579.00000	8,463	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		92.00000	101	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,863.00000	2,755	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		40.00000	44	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,811.00000	4,697	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		18.00000	20	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,789.00000	6,674	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		7.00000	8	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,778.00000	8,662	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		18.00000	20	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,789.00000	6,674	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,182.00000	3,299	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,190.00000	2,308	20.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.75	Put			11.00000	11	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			90.00000	99	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,911.00000	2,803	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			18.00000	20	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,839.00000	6,724	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			7.00000	8	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,828.00000	8,712	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			88.00000	96	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,959.00000	2,850	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			18.00000	20	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,889.00000	6,773	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			7.00000	8	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,878.00000	8,762	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			8.00000	9	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,679.00000	8,563	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			9.00000	11	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,380.00000	8,264	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,730.00000	3,848	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			23.00000	25	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,294.00000	6,179	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			10.00000	11	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,281.00000	8,165	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,780.00000	3,897	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			23.00000	26	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,244.00000	6,129	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			10.00000	12	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,231.00000	8,115	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,880.00000	3,997	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,884.00000	3,001	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			5.00000	5	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,897.00000	2,012	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			18.00000	16	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			1,012.00000	1,110	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			133.00000	113	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			24.00000	27	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,145.00000	6,031	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			11.00000	12	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,132.00000	8,016	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,930.00000	4,047	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			11.00000	13	35.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,082.00000	7,966	35.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.90	Call			4,030.00000	4,147	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			26.00000	28	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			5,997.00000	5,882	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			12.00000	13	35.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,983.00000	7,867	35.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,080.00000	4,197	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	0	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			26.00000	29	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			5,947.00000	5,832	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			12.00000	13	35.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			7,933.00000	7,817	35.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,980.00000	4,097	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,983.00000	3,100	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,993.00000	2,111	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			14.00000	14	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,087.00000	1,192	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			108.00000	96	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			55.00000	60	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,076.00000	3,963	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			25.00000	28	33.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,046.00000	5,931	33.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			11.00000	13	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,032.00000	7,916	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			4,129.00000	4,247	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			0.00000	0	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,132.00000	3,250	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,140.00000	2,258	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			11.00000	12	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,211.00000	1,320	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			82.00000	74	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			58.00000	63	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			3,929.00000	3,817	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			27.00000	29	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			5,898.00000	5,783	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			12.00000	13	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			7,883.00000	7,767	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			59.00000	64	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			3,880.00000	3,768	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			27.00000	30	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,848.00000	5,733	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,229.00000	4,347	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	0	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,232.00000	3,349	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,239.00000	2,357	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	11	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,298.00000	1,408	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		69.00000	62	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		12.00000	14	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,783.00000	7,668	35.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.17820	8.06080		19.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		604.00000	669	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		593.00000	541	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		647.00000	715	18.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		536.00000	487	18.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		669.00000	739	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		508.00000	461	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		692.00000	764	18.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		481.00000	436	18.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		715.00000	789	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		455.00000	411	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		692.00000	764	18.80	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		481.00000	436	18.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		488.00000	538	19.97	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		827.00000	760	19.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		586.00000	648	19.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		625.00000	569	19.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		568.00000	626	19.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		657.00000	598	19.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		518.00000	572	19.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		757.00000	693	19.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		534.00000	589	19.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		723.00000	661	19.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,664.00000	3,782	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		4.00000	3	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,674.00000	2,791	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		13.00000	12	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,717.00000	1,829	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		57.00000	51	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		933.00000	1,020	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		272.00000	242	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		181.00000	196	25.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,520.00000	2,418	25.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		89.00000	94	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,428.00000	4,316	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		50.00000	52	32.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,389.00000	6,274	32.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		28.00000	29	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,367.00000	8,251	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,814.00000	3,931	26.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		3.00000	3	26.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,822.00000	2,938	22.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		11.00000	10	22.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,854.00000	1,967	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		43.00000	39	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		1,028.00000	1,120	17.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		217.00000	192	17.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		193.00000	210	24.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,383.00000	2,281	24.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		94.00000	99	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,283.00000	4,171	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		52.00000	54	32.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,241.00000	6,126	32.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		30.00000	31	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,219.00000	8,103	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,764.00000	3,881	26.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		3.00000	3	26.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,773.00000	2,889	21.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		12.00000	11	21.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,808.00000	1,921	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		48.00000	43	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		995.00000	1,086	17.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		235.00000	208	17.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		189.00000	205	24.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,428.00000	2,327	24.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		92.00000	98	29.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,331.00000	4,219	29.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		51.00000	54	32.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,290.00000	6,175	32.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		29.00000	30	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,268.00000	8,152	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,913.00000	4,031	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	2	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,920.00000	3,037	22.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		10.00000	9	22.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,947.00000	2,060	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		36.00000	32	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,095.00000	1,190	17.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		184.00000	162	17.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		202.00000	219	24.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,292.00000	2,191	24.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.15	Call		97.00000	103	29.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,186.00000	4,075	29.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		54.00000	56	32.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,143.00000	6,028	32.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		31.00000	33	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,120.00000	8,004	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,963.00000	4,080	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		2.00000	2	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,970.00000	3,087	22.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		9.00000	8	22.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,994.00000	2,108	18.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		33.00000	30	18.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,130.00000	1,230	17.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		169.00000	152	17.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		207.00000	224	24.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,246.00000	2,146	24.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		99.00000	104	28.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,138.00000	4,026	28.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		55.00000	57	32.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,094.00000	5,979	32.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		32.00000	33	34.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,071.00000	7,955	34.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		4,013.00000	4,130	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		2.00000	2	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		3,019.00000	3,136	22.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		8.00000	8	22.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		2,041.00000	2,157	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		30.00000	28	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,166.00000	1,270	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		155.00000	141	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		212.00000	229	24.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,201.00000	2,101	24.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		101.00000	106	28.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		4,090.00000	3,978	28.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		55.00000	58	32.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		6,045.00000	5,929	32.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		32.00000	33	34.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		8,022.00000	7,905	34.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		4,112.00000	4,229	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		2.00000	1	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		3,118.00000	3,235	23.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		7.00000	7	23.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		2,137.00000	2,253	19.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		26.00000	25	19.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		1,246.00000	1,351	17.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.95	Put			135.00000	122	17.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			221.00000	239	24.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,110.00000	2,011	24.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			104.00000	109	28.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			3,993.00000	3,881	28.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			57.00000	59	32.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,946.00000	5,831	32.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			33.00000	34	34.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,922.00000	7,806	34.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,162.00000	4,279	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,168.00000	3,285	23.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			7.00000	7	23.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,186.00000	2,302	19.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			25.00000	24	19.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,286.00000	1,392	17.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			125.00000	114	17.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			226.00000	244	23.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,065.00000	1,966	23.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			105.00000	111	28.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,944.00000	3,833	28.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			57.00000	60	31.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,897.00000	5,782	31.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			34.00000	35	34.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,873.00000	7,756	34.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,262.00000	4,379	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,267.00000	3,384	24.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			6.00000	6	24.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,283.00000	2,399	19.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			22.00000	21	19.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,369.00000	1,476	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			108.00000	98	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			236.00000	256	23.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			1,975.00000	1,877	23.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			108.00000	115	28.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,848.00000	3,736	28.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			59.00000	61	31.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,798.00000	5,683	31.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			34.00000	35	34.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,774.00000	7,657	34.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,212.00000	4,329	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			1.00000	1	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,217.00000	3,334	23.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			7.00000	6	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,234.00000	2,350	19.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		23.00000	22	19.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,327.00000	1,434	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		116.00000	106	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		230.00000	250	23.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,020.00000	1,922	23.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		107.00000	113	28.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,896.00000	3,785	28.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		58.00000	61	31.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,847.00000	5,732	31.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		34.00000	35	34.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,823.00000	7,707	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.29320	8.17570		19.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		682.00000	747	19.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		707.00000	653	19.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		742.00000	811	19.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		617.00000	568	19.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		764.00000	834	19.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		588.00000	541	19.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		721.00000	789	19.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		646.00000	596	19.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		786.00000	858	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		560.00000	514	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		568.00000	620	20.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		942.00000	877	20.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		554.00000	605	20.31	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		978.00000	912	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		701.00000	768	19.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		675.00000	624	19.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		647.00000	707	19.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		771.00000	713	19.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		614.00000	670	19.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		838.00000	777	19.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		583.00000	637	20.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		907.00000	843	20.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		598.00000	653	19.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		872.00000	810	19.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,683.00000	3,800	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,697.00000	2,813	20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		22.00000	20	20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,763.00000	1,873	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		88.00000	80	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,016.00000	1,100	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		340.00000	307	18.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.50	Call		244.00000	264	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,569.00000	2,471	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		130.00000	138	28.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,454.00000	4,345	28.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		79.00000	83	31.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,403.00000	6,289	31.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		48.00000	51	33.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,372.00000	8,258	33.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,782.00000	3,900	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		6.00000	6	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,795.00000	2,910	20.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		19.00000	17	20.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,851.00000	1,961	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		75.00000	68	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,075.00000	1,161	17.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		299.00000	268	17.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		254.00000	274	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,478.00000	2,381	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		134.00000	142	28.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,358.00000	4,249	28.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		81.00000	85	31.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,305.00000	6,192	31.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		50.00000	53	33.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,274.00000	8,160	33.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,732.00000	3,850	25.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		7.00000	7	25.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,746.00000	2,861	20.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		20.00000	18	20.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,807.00000	1,917	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		81.00000	74	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,045.00000	1,130	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		319.00000	287	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		249.00000	269	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,524.00000	2,426	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		132.00000	140	28.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,406.00000	4,297	28.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		80.00000	84	31.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,354.00000	6,241	31.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		49.00000	52	33.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,323.00000	8,209	33.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		3,931.00000	4,048	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		5.00000	5	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		2,941.00000	3,057	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		15.00000	14	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,985.00000	2,098	18.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	6.25	Put		59.00000	54	18.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,169.00000	1,263	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		243.00000	220	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		665.00000	726	19.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		739.00000	683	19.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		270.00000	291	24.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,344.00000	2,248	24.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		140.00000	148	28.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,214.00000	4,105	28.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		84.00000	88	31.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,158.00000	6,045	31.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		53.00000	56	33.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,127.00000	8,012	33.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,981.00000	4,098	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	4	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,990.00000	3,107	21.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		14.00000	13	21.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		2,030.00000	2,144	18.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		55.00000	51	18.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,202.00000	1,300	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		226.00000	207	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		275.00000	297	24.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,299.00000	2,203	24.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		142.00000	150	27.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,166.00000	4,057	27.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		85.00000	89	31.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,109.00000	5,996	31.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		54.00000	56	33.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,078.00000	7,963	33.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		4,031.00000	4,147	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		5.00000	4	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		3,039.00000	3,156	21.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		13.00000	13	21.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,076.00000	2,191	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		50.00000	48	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,235.00000	1,338	17.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		210.00000	195	17.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		281.00000	302	23.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,255.00000	2,159	23.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		144.00000	153	27.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,119.00000	4,009	27.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		86.00000	90	30.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,061.00000	5,947	30.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		55.00000	57	33.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,029.00000	7,914	33.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.10	Call			4,080.00000	4,197	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			4.00000	3	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			3,088.00000	3,205	21.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			13.00000	12	21.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			2,123.00000	2,238	18.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			47.00000	45	18.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,273.00000	1,376	17.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			197.00000	183	17.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			286.00000	308	23.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,210.00000	2,115	23.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			146.00000	155	27.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,071.00000	3,961	27.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			87.00000	91	30.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,011.00000	5,898	30.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			55.00000	57	33.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			7,980.00000	7,864	33.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			4,129.00000	4,246	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			4.00000	3	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			3,138.00000	3,255	22.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			12.00000	12	22.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,170.00000	2,285	19.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			44.00000	42	19.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,311.00000	1,415	17.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			186.00000	172	17.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			291.00000	314	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,166.00000	2,071	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			148.00000	157	27.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,023.00000	3,914	27.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			88.00000	92	30.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			5,962.00000	5,849	30.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			56.00000	58	33.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			7,930.00000	7,815	33.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,179.00000	4,296	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			3.00000	3	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,187.00000	3,304	22.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			12.00000	11	22.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,217.00000	2,333	19.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			42.00000	39	19.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,350.00000	1,454	17.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			174.00000	161	17.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			297.00000	320	23.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,121.00000	2,027	23.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			150.00000	159	27.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			3,975.00000	3,866	27.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			89.00000	93	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put		5,913.00000	5,800	30.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		56.00000	59	33.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,881.00000	7,765	33.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,228.00000	4,345	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		3.00000	2	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,237.00000	3,354	22.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		11.00000	11	22.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,265.00000	2,380	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		39.00000	37	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,389.00000	1,494	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		164.00000	151	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		303.00000	327	23.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,077.00000	1,983	23.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		152.00000	161	27.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		3,927.00000	3,818	27.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		90.00000	94	30.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,864.00000	5,751	30.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		57.00000	59	33.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,831.00000	7,716	33.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		0.00000	3,999	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		0.00000	6	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		0.00000	3,008	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		0.00000	15	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		0.00000	2,051	18.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		0.00000	58	18.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		0.00000	1,226	17.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		0.00000	233	17.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		0.00000	286	24.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		0.00000	2,293	24.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		0.00000	146	28.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		0.00000	4,153	28.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		0.00000	87	31.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		0.00000	6,094	31.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		0.00000	55	33.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		0.00000	8,062	33.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.44590	12.25450		16.15	5,600,655.00	450	37,043.00
£ / R On 14/12/2009 Currency Future	12.25	Call		340.00000	466	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		335.00000	270	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		483.00000	625	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		228.00000	179	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		515.00000	659	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		210.00000	164	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		281.00000	384	16.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		427.00000	338	16.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.30	Call			319.00000	438	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			365.00000	292	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			300.00000	410	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			395.00000	315	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			219.00000	300	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			564.00000	454	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			205.00000	283	16.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			601.00000	487	16.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			159.00000	222	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			755.00000	626	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			193.00000	266	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			638.00000	520	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			181.00000	250	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			676.00000	554	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			150.00000	208	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			795.00000	663	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			132.00000	184	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			877.00000	739	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			140.00000	196	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			836.00000	700	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			124.00000	173	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			920.00000	778	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			110.00000	153	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,005.00000	858	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			91.00000	128	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,137.00000	982	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			68.00000	95	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,363.00000	1,199	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			64.00000	89	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,410.00000	1,243	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			61.00000	84	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,456.00000	1,288	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			64.00000	89	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,410.00000	1,243	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			57.00000	79	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,503.00000	1,333	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			54.00000	75	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,550.00000	1,379	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			46.00000	63	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,691.00000	1,517	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			48.00000	66	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,644.00000	1,471	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			81.00000	113	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,227.00000	1,067	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			103.00000	144	18.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.20	Put			1,049.00000	899	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			76.00000	107	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,272.00000	1,111	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			61.00000	84	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,456.00000	1,288	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			51.00000	70	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,597.00000	1,425	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			48.00000	66	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,644.00000	1,471	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			54.00000	75	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,550.00000	1,379	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			72.00000	100	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,317.00000	1,154	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			81.00000	113	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,227.00000	1,067	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			86.00000	120	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,182.00000	1,024	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			103.00000	144	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,049.00000	899	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			110.00000	153	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,005.00000	858	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			117.00000	163	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			962.00000	817	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			57.00000	79	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,503.00000	1,333	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			76.00000	107	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,272.00000	1,111	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			117.00000	163	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			962.00000	817	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			64.00000	89	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,410.00000	1,243	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			30.00000	40	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,076.00000	1,894	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			41.00000	56	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,787.00000	1,610	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			39.00000	53	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,834.00000	1,657	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			39.00000	53	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,834.00000	1,657	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			37.00000	50	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,882.00000	1,704	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			32.00000	42	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,027.00000	1,846	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			27.00000	34	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,222.00000	2,038	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.35	Call			29.00000	38	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,125.00000	1,942	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			28.00000	36	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,174.00000	1,990	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			26.00000	33	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,271.00000	2,087	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			20.00000	25	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,665.00000	2,479	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			20.00000	26	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,616.00000	2,430	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			24.00000	30	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,370.00000	2,185	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			22.00000	28	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,468.00000	2,282	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			21.00000	26	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,566.00000	2,381	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			18.00000	23	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,764.00000	2,577	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			17.00000	22	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,863.00000	2,676	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			16.00000	21	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,962.00000	2,775	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			13.00000	17	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,359.00000	3,171	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			37.00000	50	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,882.00000	1,704	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			33.00000	45	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,979.00000	1,799	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			46.00000	63	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,691.00000	1,517	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			24.00000	30	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,370.00000	2,185	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			35.00000	47	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,931.00000	1,751	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			25.00000	32	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,321.00000	2,136	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			23.00000	29	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,419.00000	2,233	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			22.00000	27	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,517.00000	2,332	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			17.00000	21	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,912.00000	2,725	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			48.00000	66	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,644.00000	1,471	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			43.00000	59	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.95	Put		1,739.00000	1,563	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		35.00000	47	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,931.00000	1,751	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		25.00000	32	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,321.00000	2,136	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		19.00000	24	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,715.00000	2,528	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		23.00000	29	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,419.00000	2,233	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		18.00000	23	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,813.00000	2,627	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		28.00000	36	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,174.00000	1,990	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		20.00000	25	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,665.00000	2,479	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		29.00000	38	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,125.00000	1,942	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		3,956.00000	4,147	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	2	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,466.00000	2,656	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		11.00000	10	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,015.00000	1,196	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		60.00000	51	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		170.00000	236	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		715.00000	590	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		12.00000	15	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,558.00000	3,369	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		5.00000	7	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		5,050.00000	4,861	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		2.00000	3	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,548.00000	6,357	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	37.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		8,047.00000	7,855	37.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,405.00000	4,596	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	0	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		2,910.00000	3,102	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		6.00000	6	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,440.00000	1,630	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		36.00000	34	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		15.00000	19	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		3,111.00000	2,923	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		6.00000	9	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,602.00000	4,413	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		3.00000	4	33.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		6,098.00000	5,908	33.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	2	36.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,597.00000	7,406	36.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,655.00000	4,846	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,159.00000	3,350	29.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			4.00000	4	29.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,683.00000	1,873	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			29.00000	27	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			422.00000	558	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			267.00000	212	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			8.00000	11	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,353.00000	4,165	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			3.00000	4	32.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,848.00000	5,658	32.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	2	35.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,347.00000	7,156	35.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			150.00000	208	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			795.00000	663	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			97.00000	136	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,093.00000	940	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			41.00000	56	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,787.00000	1,610	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			86.00000	120	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,182.00000	1,024	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			37.00000	50	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,882.00000	1,704	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			43.00000	59	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,739.00000	1,563	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			72.00000	100	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,317.00000	1,154	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,172.00000	2,361	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			17.00000	15	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,201.00000	1,388	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			46.00000	42	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			5.00000	8	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,851.00000	4,662	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			2.00000	2	34.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,847.00000	6,656	34.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,846.00000	8,655	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,059.00000	3,251	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			5.00000	5	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,074.00000	2,263	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	18	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,106.00000	1,292	18.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.20	Put		51.00000	46	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		366.00000	496	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		311.00000	250	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		5.00000	7	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,951.00000	4,761	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		2.00000	2	35.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,947.00000	6,756	35.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,946.00000	8,755	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		1,927.00000	2,117	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		23.00000	21	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		972.00000	1,149	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		67.00000	53	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		5.00000	6	31.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		5,100.00000	4,911	31.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		2.00000	2	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		7,097.00000	6,906	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		9,096.00000	8,905	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		2,960.00000	3,151	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		5.00000	6	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,976.00000	2,166	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		22.00000	20	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		15.00000	20	24.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,061.00000	2,874	24.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	2	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		7,047.00000	6,856	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		9,046.00000	8,855	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,762.00000	2,953	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		7.00000	7	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,781.00000	1,971	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		26.00000	25	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		846.00000	1,012	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		92.00000	66	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		248.00000	338	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		494.00000	392	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		14.00000	18	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,259.00000	3,072	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		4.00000	6	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,250.00000	5,060	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,247.00000	7,056	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		0.00000	0	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		9,246.00000	9,055	37.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.65	Call			2,614.00000	2,804	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			9.00000	8	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,634.00000	1,824	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			30.00000	29	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			728.00000	887	16.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			123.00000	91	16.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			13.00000	16	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,408.00000	3,220	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			4.00000	5	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,399.00000	5,209	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	2	36.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,397.00000	7,206	36.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,396.00000	9,204	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,564.00000	2,755	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			10.00000	9	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,586.00000	1,776	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			31.00000	30	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			690.00000	847	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			135.00000	101	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			13.00000	16	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,458.00000	3,270	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			4.00000	5	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,449.00000	5,259	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,447.00000	7,256	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,446.00000	9,254	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,515.00000	2,706	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			10.00000	10	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,537.00000	1,727	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			33.00000	31	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			653.00000	808	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			148.00000	112	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			12.00000	16	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,508.00000	3,320	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			4.00000	5	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,499.00000	5,309	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	2	36.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,497.00000	7,306	36.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,496.00000	9,304	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,417.00000	2,607	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			12.00000	11	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			582.00000	732	16.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.85	Put			177.00000	136	16.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			12.00000	15	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,607.00000	3,419	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			3.00000	5	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,599.00000	5,409	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,596.00000	9,404	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,489.00000	1,678	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			34.00000	32	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			617.00000	769	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			162.00000	123	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			3.00000	5	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,549.00000	5,359	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	2	36.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,547.00000	7,356	36.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,546.00000	9,354	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,712.00000	2,903	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			8.00000	7	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,732.00000	1,922	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			27.00000	26	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			806.00000	969	16.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			101.00000	74	16.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			233.00000	319	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			528.00000	423	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			14.00000	17	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,309.00000	3,121	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			4.00000	6	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,300.00000	5,110	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			2.00000	2	35.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,297.00000	7,106	35.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,296.00000	9,105	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,811.00000	3,002	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			7.00000	6	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,829.00000	2,020	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			25.00000	24	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			887.00000	1,055	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			83.00000	59	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			264.00000	359	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			460.00000	363	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			14.00000	18	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,210.00000	3,022	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			4.00000	6	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,200.00000	5,010	31.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.45	Call			2.00000	2	35.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,197.00000	7,006	35.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,196.00000	9,005	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,209.00000	3,400	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			4.00000	4	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,220.00000	2,410	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			16.00000	14	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,248.00000	1,436	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			44.00000	40	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			452.00000	591	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			247.00000	195	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			18.00000	23	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,813.00000	2,627	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			6.00000	8	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,801.00000	4,612	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	2	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,797.00000	6,607	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,796.00000	8,605	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,258.00000	3,450	30.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			4.00000	4	30.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,269.00000	2,459	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			15.00000	13	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,296.00000	1,484	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			42.00000	38	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			6.00000	8	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,751.00000	4,562	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			2.00000	3	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,747.00000	6,557	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,746.00000	8,555	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,109.00000	3,301	29.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	5	29.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,123.00000	2,312	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			18.00000	16	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,153.00000	1,340	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			49.00000	44	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			393.00000	527	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			289.00000	231	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			17.00000	21	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,912.00000	2,725	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			5.00000	7	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,901.00000	4,711	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			2.00000	2	35.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.15	Put		6,897.00000	6,706	35.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,896.00000	8,705	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,010.00000	3,201	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		5.00000	5	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,026.00000	2,215	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		21.00000	19	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,059.00000	1,244	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		54.00000	48	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		16.00000	20	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		3,011.00000	2,824	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		5.00000	7	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		5,000.00000	4,811	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		2.00000	2	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,997.00000	6,806	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,996.00000	8,805	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,861.00000	3,052	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		6.00000	6	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,878.00000	2,069	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		24.00000	23	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		929.00000	1,102	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		75.00000	56	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		15.00000	19	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,160.00000	2,973	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		4.00000	6	31.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,150.00000	4,960	31.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	2	35.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,147.00000	6,956	35.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,146.00000	8,955	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,663.00000	2,854	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		8.00000	8	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		766.00000	928	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		112.00000	82	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		4.00000	6	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,349.00000	5,160	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	0	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,346.00000	9,155	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,367.00000	2,558	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		13.00000	12	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,392.00000	1,581	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		38.00000	35	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		548.00000	695	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		193.00000	149	16.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.90	Call			12.00000	15	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,657.00000	3,469	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			3.00000	5	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,649.00000	5,459	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	2	36.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,647.00000	7,456	36.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,646.00000	9,454	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,308.00000	3,500	30.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			4.00000	4	30.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,318.00000	2,509	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			14.00000	13	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,344.00000	1,533	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			40.00000	37	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			6.00000	8	30.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,702.00000	4,512	30.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			2.00000	3	34.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,697.00000	6,507	34.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,696.00000	8,505	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,408.00000	3,599	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			3.00000	3	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	3	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,598.00000	6,407	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,596.00000	8,405	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,358.00000	3,550	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	4	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			6.00000	9	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,652.00000	4,463	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			2.00000	3	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,647.00000	6,457	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,646.00000	8,455	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,557.00000	3,749	31.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	3	31.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			7.00000	10	29.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,453.00000	4,264	29.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			2.00000	3	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,448.00000	6,257	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,446.00000	8,255	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,607.00000	3,799	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	3	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			7.00000	10	29.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.65	Put		4,403.00000	4,214	29.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		2.00000	3	34.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,398.00000	6,207	34.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,396.00000	8,205	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,657.00000	3,849	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		3.00000	3	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		2.00000	3	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,348.00000	6,157	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,346.00000	8,155	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,707.00000	3,898	32.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		3.00000	2	32.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		8.00000	11	29.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,304.00000	4,115	29.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		2.00000	3	33.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,298.00000	6,107	33.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,296.00000	8,105	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,907.00000	4,098	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		2.00000	2	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		9.00000	12	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,105.00000	3,917	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	37.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,097.00000	7,905	37.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		10.00000	13	28.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,055.00000	3,867	28.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		3.00000	4	33.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		6,048.00000	5,858	33.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,857.00000	4,048	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		2.00000	2	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		9.00000	12	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,154.00000	3,966	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		3.00000	3	33.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,148.00000	5,958	33.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	37.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,147.00000	7,955	37.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		4,006.00000	4,197	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		2.00000	1	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		10.00000	13	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		4,006.00000	3,817	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		3.00000	4	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		5,998.00000	5,808	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		7,997.00000	7,806	37.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.00	Call			4,255.00000	4,447	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			1.00000	1	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			11.00000	14	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,757.00000	3,568	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			3.00000	4	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,749.00000	5,558	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	2	36.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,747.00000	7,556	36.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,355.00000	4,546	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			1.00000	0	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			0.00000	3,998	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	2	33.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	12	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			0.00000	4,016	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			0.00000	3	33.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			0.00000	6,007	33.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			0.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			0.00000	8,005	37.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.65830		12.46650		16.58	1,455,704.50	115	944.00
£ / R On 15/03/2010 Currency Future	12.45	Call			551.00000	661	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			534.00000	452	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			672.00000	796	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			405.00000	337	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			698.00000	825	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			382.00000	317	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			494.00000	589	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			628.00000	531	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			531.00000	636	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			565.00000	478	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			512.00000	612	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			596.00000	504	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			428.00000	510	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			762.00000	652	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			413.00000	493	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			797.00000	684	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			360.00000	429	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			943.00000	821	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			399.00000	476	17.19	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			833.00000	718	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			385.00000	460	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			869.00000	751	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			347.00000	415	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			981.00000	856	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			324.00000	388	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,058.00000	929	17.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.15	Call			336.00000	401	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			1,019.00000	893	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			314.00000	375	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,097.00000	966	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			293.00000	351	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,177.00000	1,042	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			257.00000	307	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,341.00000	1,199	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			227.00000	271	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,510.00000	1,362	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			220.00000	262	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,553.00000	1,404	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			213.00000	254	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,597.00000	1,446	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			207.00000	247	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,640.00000	1,488	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			195.00000	232	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,728.00000	1,574	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			178.00000	212	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,862.00000	1,704	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			183.00000	218	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,817.00000	1,660	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,508.00000	1,690	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			92.00000	81	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,334.00000	3,524	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			18.00000	16	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			241.00000	288	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,425.00000	1,280	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			284.00000	339	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,217.00000	1,081	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			124.00000	154	21.53	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,357.00000	2,196	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			266.00000	318	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,299.00000	1,159	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			189.00000	225	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,772.00000	1,617	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			200.00000	239	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,684.00000	1,531	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			249.00000	298	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,383.00000	1,239	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			275.00000	328	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,258.00000	1,120	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			303.00000	362	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,137.00000	1,004	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			234.00000	279	19.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.70	Put		1,467.00000	1,321	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		2,992.00000	3,181	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		25.00000	23	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,020.00000	2,206	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		53.00000	48	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,116.00000	1,288	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		150.00000	130	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		145.00000	174	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		2,178.00000	2,015	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		66.00000	83	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		3,100.00000	2,924	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		31.00000	38	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		4,065.00000	3,879	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		22.00000	25	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		5,056.00000	4,867	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		2,894.00000	3,083	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		27.00000	25	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		1,925.00000	2,110	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		59.00000	52	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,043.00000	1,203	15.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		177.00000	144	15.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		134.00000	165	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,267.00000	2,106	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		61.00000	76	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,195.00000	3,018	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		30.00000	35	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		4,164.00000	3,977	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		22.00000	24	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		5,155.00000	4,966	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		2,796.00000	2,985	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		29.00000	27	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		1,831.00000	2,015	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		65.00000	56	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		974.00000	1,123	15.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		207.00000	165	15.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		460.00000	547	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		693.00000	589	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		57.00000	71	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,290.00000	3,112	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		29.00000	33	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,263.00000	4,075	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		21.00000	24	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,255.00000	5,066	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,698.00000	2,887	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		31.00000	29	22.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.80	Call			1,738.00000	1,921	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			72.00000	63	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			907.00000	1,052	15.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			240.00000	193	15.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			115.00000	143	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,448.00000	2,284	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			53.00000	65	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,386.00000	3,207	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			28.00000	32	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,362.00000	4,173	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			20.00000	23	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,354.00000	5,165	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,551.00000	2,741	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			35.00000	32	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,600.00000	1,782	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			83.00000	73	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			813.00000	950	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			296.00000	242	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			102.00000	127	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,585.00000	2,419	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			47.00000	58	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,530.00000	3,350	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			27.00000	30	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,510.00000	4,322	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			20.00000	22	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,503.00000	5,314	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,649.00000	2,838	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			32.00000	30	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,692.00000	1,874	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			75.00000	66	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			875.00000	1,017	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			258.00000	209	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			110.00000	137	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,494.00000	2,329	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			51.00000	63	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,434.00000	3,254	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			28.00000	31	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,411.00000	4,223	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			20.00000	23	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,404.00000	5,215	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,943.00000	3,132	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			26.00000	24	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,972.00000	2,158	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			56.00000	50	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,080.00000	1,245	15.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.55	Put			163.00000	137	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			139.00000	169	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,223.00000	2,061	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			64.00000	79	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,147.00000	2,971	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			31.00000	36	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,114.00000	3,928	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			22.00000	25	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,105.00000	4,917	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,747.00000	2,936	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			30.00000	28	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,785.00000	1,968	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			68.00000	59	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			940.00000	1,087	15.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			223.00000	179	15.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			444.00000	528	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			727.00000	620	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			119.00000	148	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,403.00000	2,240	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			55.00000	68	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,338.00000	3,160	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			29.00000	32	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,312.00000	4,124	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			21.00000	23	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,304.00000	5,115	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,845.00000	3,034	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			28.00000	26	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,878.00000	2,062	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			62.00000	54	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,008.00000	1,160	15.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			192.00000	152	15.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			477.00000	566	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			660.00000	558	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			129.00000	160	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,312.00000	2,152	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			59.00000	73	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,243.00000	3,065	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			30.00000	34	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,213.00000	4,025	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			21.00000	24	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,205.00000	5,016	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,600.00000	2,789	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			34.00000	31	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,646.00000	1,828	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			79.00000	70	17.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.90	Call			843.00000	983	15.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			277.00000	225	15.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			106.00000	132	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,540.00000	2,374	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			49.00000	60	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,482.00000	3,302	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			27.00000	31	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,461.00000	4,272	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			20.00000	23	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,453.00000	5,264	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			234.00000	279	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,467.00000	1,321	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,187.00000	3,377	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			21.00000	19	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,212.00000	2,400	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			45.00000	41	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,285.00000	1,464	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			118.00000	106	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			621.00000	739	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			455.00000	381	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			164.00000	194	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,997.00000	1,836	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			78.00000	97	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,911.00000	2,738	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			36.00000	44	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,869.00000	3,686	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			24.00000	27	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,857.00000	4,668	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			13.00000	15	28.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,846.00000	6,657	28.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			5.00000	6	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,839.00000	8,648	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,041.00000	3,230	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			24.00000	22	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,067.00000	2,255	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			51.00000	46	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,154.00000	1,332	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			137.00000	124	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			69.00000	86	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,053.00000	2,878	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			23.00000	26	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			5,006.00000	4,817	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			12.00000	14	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,996.00000	6,806	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			5.00000	6	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.45	Put			8,988.00000	8,798	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			12.00000	14	29.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,095.00000	6,906	29.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			4.00000	5	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,088.00000	8,897	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			12.00000	14	29.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,145.00000	6,955	29.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			4.00000	5	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,138.00000	8,947	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			11.00000	13	29.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,295.00000	7,105	29.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			4.00000	5	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,287.00000	9,096	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			11.00000	13	29.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,394.00000	7,204	29.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			3.00000	4	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,387.00000	9,196	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			11.00000	12	29.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,444.00000	7,254	29.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			3.00000	4	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,437.00000	9,246	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			10.00000	12	29.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,494.00000	7,304	29.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			3.00000	4	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,487.00000	9,296	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,454.00000	2,643	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			38.00000	35	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			754.00000	886	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			337.00000	277	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			43.00000	54	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,627.00000	3,445	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			19.00000	22	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,603.00000	5,413	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			10.00000	12	29.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,594.00000	7,404	29.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			3.00000	4	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,586.00000	9,396	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			11.00000	13	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,344.00000	7,154	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			4.00000	5	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,337.00000	9,146	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			11.00000	13	29.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,195.00000	7,005	29.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			4.00000	5	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,187.00000	8,997	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.40	Call			3,090.00000	3,279	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			23.00000	21	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,115.00000	2,303	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			49.00000	45	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,197.00000	1,376	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			131.00000	117	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			573.00000	686	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			507.00000	428	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			72.00000	89	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,005.00000	2,831	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			23.00000	26	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,956.00000	4,768	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			12.00000	15	28.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,946.00000	6,756	28.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			5.00000	6	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,938.00000	8,748	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,236.00000	3,426	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			20.00000	18	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,260.00000	2,448	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			44.00000	40	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,329.00000	1,509	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			112.00000	100	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			646.00000	767	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			430.00000	359	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			81.00000	100	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,864.00000	2,692	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			24.00000	27	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,808.00000	4,619	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			13.00000	15	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,797.00000	6,607	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			5.00000	7	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,789.00000	8,598	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,285.00000	3,475	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			19.00000	17	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,308.00000	2,497	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			42.00000	39	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,373.00000	1,554	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			107.00000	95	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			84.00000	104	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,817.00000	2,646	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			24.00000	28	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,758.00000	4,569	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			13.00000	16	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,747.00000	6,557	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			5.00000	7	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.20	Put		8,739.00000	8,549	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,138.00000	3,328	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		22.00000	20	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,163.00000	2,351	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		47.00000	43	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,241.00000	1,420	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		124.00000	111	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		597.00000	712	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		480.00000	404	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		75.00000	93	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,958.00000	2,785	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		23.00000	26	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,907.00000	4,718	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		13.00000	15	28.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,896.00000	6,707	28.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		5.00000	6	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,888.00000	8,698	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		12.00000	14	28.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		7,046.00000	6,856	28.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		4.00000	6	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		9,038.00000	8,847	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,405.00000	2,594	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		39.00000	36	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,463.00000	1,644	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		97.00000	86	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		726.00000	855	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		359.00000	297	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		42.00000	52	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,675.00000	3,493	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		19.00000	22	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,652.00000	5,463	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		10.00000	12	29.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,643.00000	7,453	29.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		3.00000	4	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,636.00000	9,445	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,357.00000	2,546	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		40.00000	37	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,418.00000	1,599	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		102.00000	90	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		40.00000	50	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,724.00000	3,541	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		19.00000	21	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,702.00000	5,513	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		10.00000	12	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,693.00000	7,503	29.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.15	Call		3.00000	4	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,686.00000	9,495	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,503.00000	2,692	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		36.00000	33	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,554.00000	1,736	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		87.00000	77	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		783.00000	917	15.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		316.00000	259	15.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		372.00000	444	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		906.00000	786	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		45.00000	56	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,579.00000	3,397	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		19.00000	22	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,553.00000	5,364	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		10.00000	12	29.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,544.00000	7,354	29.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		3.00000	4	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,537.00000	9,346	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,433.00000	3,623	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		16.00000	15	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		94.00000	117	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,678.00000	2,509	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		26.00000	29	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,609.00000	4,421	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		14.00000	16	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,598.00000	6,408	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		6.00000	8	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		8,589.00000	8,399	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		87.00000	109	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,771.00000	2,600	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		25.00000	28	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,708.00000	4,520	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		14.00000	16	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,697.00000	6,508	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		6.00000	7	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,689.00000	8,499	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,383.00000	3,574	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		17.00000	15	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		91.00000	113	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,724.00000	2,555	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		25.00000	29	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,659.00000	4,470	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		14.00000	16	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		6,647.00000	6,458	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		6.00000	7	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.10	Put		8,639.00000	8,449	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		3,531.00000	3,722	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		15.00000	13	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		15.00000	17	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		6,498.00000	6,309	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		6.00000	8	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		8,490.00000	8,300	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call		3,630.00000	3,820	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put		13.00000	12	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call		15.00000	18	27.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put		6,399.00000	6,209	27.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call		7.00000	9	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put		8,390.00000	8,200	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call		3,580.00000	3,771	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put		14.00000	13	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call		15.00000	17	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put		6,448.00000	6,259	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call		7.00000	8	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put		8,440.00000	8,250	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call		3,679.00000	3,870	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put		12.00000	11	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call		15.00000	18	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put		6,349.00000	6,160	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		7.00000	9	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		8,341.00000	8,151	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call		3,926.00000	4,116	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put		10.00000	8	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		17.00000	19	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		6,100.00000	5,911	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		8.00000	10	30.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,092.00000	7,902	30.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,976.00000	4,166	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		9.00000	7	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		17.00000	20	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,051.00000	5,861	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		9.00000	10	30.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,042.00000	7,852	30.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,877.00000	4,067	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		10.00000	9	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		17.00000	19	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,150.00000	5,961	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		8.00000	10	30.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,142.00000	7,952	30.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		4,025.00000	4,215	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		9.00000	7	26.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.45	Call		151.00000	179	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,134.00000	1,970	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		32.00000	39	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,016.00000	3,831	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		18.00000	20	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,001.00000	5,812	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		9.00000	11	30.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		7,993.00000	7,802	30.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,272.00000	4,462	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		5.00000	4	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		173.00000	206	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,907.00000	1,748	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		39.00000	48	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,772.00000	3,589	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		19.00000	21	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,752.00000	5,563	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		10.00000	11	30.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,743.00000	7,553	30.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,321.00000	4,512	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		5.00000	3	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		0.00000	4,018	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		0.00000	10	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		0.00000	19	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		0.00000	6,011	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		0.00000	10	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		0.00000	8,002	30.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.87200	12.67780		17.00	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.70	Call		698.00000	806	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		720.00000	634	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		830.00000	952	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		552.00000	480	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		854.00000	978	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		526.00000	456	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		661.00000	762	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		783.00000	690	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		698.00000	806	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		720.00000	634	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		679.00000	784	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		752.00000	662	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		594.00000	685	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		917.00000	813	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		579.00000	667	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		951.00000	845	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		522.00000	602	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,094.00000	980	17.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.45	Call			806.00000	926	16.44	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			578.00000	504	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			564.00000	650	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			986.00000	878	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			483.00000	558	18.12	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,205.00000	1,086	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			302.00000	348	20.17	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			2,024.00000	1,876	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			66.00000	84	24.06	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,889.00000	4,712	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			549.00000	634	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,022.00000	912	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			508.00000	587	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,131.00000	1,015	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			496.00000	573	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,168.00000	1,051	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			471.00000	545	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,243.00000	1,123	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			448.00000	518	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,320.00000	1,196	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			406.00000	470	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,479.00000	1,348	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			361.00000	417	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,683.00000	1,545	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			353.00000	408	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,725.00000	1,586	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			337.00000	390	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,809.00000	1,668	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			330.00000	381	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,852.00000	1,709	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			309.00000	356	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,981.00000	1,834	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			315.00000	364	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,938.00000	1,792	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			388.00000	448	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,560.00000	1,426	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			437.00000	506	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,359.00000	1,234	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			416.00000	481	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,439.00000	1,309	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			427.00000	493	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,399.00000	1,271	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			378.00000	437	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,601.00000	1,465	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			345.00000	399	19.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.10	Put		1,767.00000	1,627	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		322.00000	372	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,895.00000	1,750	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		370.00000	427	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,642.00000	1,505	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		397.00000	459	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,519.00000	1,387	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		370.00000	427	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,642.00000	1,505	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		378.00000	437	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,601.00000	1,465	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		416.00000	481	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,439.00000	1,309	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		460.00000	531	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,282.00000	1,159	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		277.00000	320	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,200.00000	2,048	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		644.00000	741	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		816.00000	719	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		195.00000	229	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,868.00000	2,707	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		128.00000	149	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,800.00000	3,627	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		73.00000	91	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,745.00000	4,569	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		38.00000	50	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,710.00000	5,528	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		879.00000	1,006	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		501.00000	434	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		200.00000	234	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,822.00000	2,662	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		130.00000	152	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,752.00000	3,580	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		75.00000	94	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,698.00000	4,522	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		39.00000	51	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,662.00000	5,479	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,099.00000	4,289	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		21.00000	17	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,631.00000	2,823	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		54.00000	51	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,302.00000	1,467	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		225.00000	195	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		141.00000	165	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,563.00000	3,393	22.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.60	Call		62.00000	79	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,984.00000	4,807	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		28.00000	34	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,450.00000	6,262	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		20.00000	23	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,942.00000	7,751	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,538.00000	4,730	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		10.00000	8	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,071.00000	3,263	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		43.00000	41	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,663.00000	1,834	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		135.00000	112	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		717.00000	829	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		689.00000	607	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		171.00000	200	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		3,143.00000	2,978	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		83.00000	103	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,555.00000	4,381	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		31.00000	41	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		6,003.00000	5,819	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		22.00000	25	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,494.00000	7,303	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		4,784.00000	4,977	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		6.00000	5	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,315.00000	3,507	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		37.00000	35	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		1,877.00000	2,052	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		99.00000	80	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		191.00000	224	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,913.00000	2,752	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		97.00000	120	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,319.00000	4,148	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		37.00000	48	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,759.00000	5,576	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		23.00000	27	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,245.00000	7,055	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,217.00000	3,409	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		39.00000	37	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,244.00000	2,434	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		66.00000	62	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,379.00000	1,546	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		202.00000	174	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		783.00000	901	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		605.00000	529	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		289.00000	334	20.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.50	Put		2,111.00000	1,962	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		183.00000	214	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		3,005.00000	2,842	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		120.00000	141	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,943.00000	3,769	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,340.00000	2,531	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		62.00000	59	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,458.00000	1,626	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		180.00000	154	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		125.00000	146	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,847.00000	3,674	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		71.00000	89	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,793.00000	4,617	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,363.00000	3,556	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		36.00000	34	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,389.00000	2,580	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		61.00000	58	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,498.00000	1,667	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		170.00000	145	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		64.00000	81	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,936.00000	4,759	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		259.00000	300	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,331.00000	2,178	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		164.00000	192	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,236.00000	3,070	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		107.00000	128	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,179.00000	4,006	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		56.00000	72	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,129.00000	4,950	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		230.00000	269	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,552.00000	2,397	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		147.00000	172	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,469.00000	3,300	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		91.00000	113	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,413.00000	4,241	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		48.00000	62	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,370.00000	5,190	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		2,973.00000	3,165	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		45.00000	43	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,009.00000	2,193	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		82.00000	71	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,198.00000	1,353	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		270.00000	231	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		205.00000	239	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,777.00000	2,617	21.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.25	Call			133.00000	155	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,705.00000	3,533	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			78.00000	97	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,650.00000	4,475	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			41.00000	53	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,613.00000	5,431	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,826.00000	3,019	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			48.00000	47	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,103.00000	1,246	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			325.00000	274	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			627.00000	722	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			849.00000	750	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,777.00000	2,970	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			50.00000	48	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,833.00000	2,008	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			106.00000	86	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,073.00000	1,214	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			345.00000	292	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			610.00000	703	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			883.00000	781	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			187.00000	219	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,959.00000	2,797	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			123.00000	144	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,895.00000	3,722	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			69.00000	86	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,841.00000	4,664	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			36.00000	47	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,808.00000	5,625	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,680.00000	2,872	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			52.00000	50	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,747.00000	1,920	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			119.00000	98	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,014.00000	1,151	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			386.00000	329	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			179.00000	209	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,051.00000	2,887	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			118.00000	138	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,990.00000	3,816	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			33.00000	44	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,906.00000	5,722	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,583.00000	2,775	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			55.00000	53	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			958.00000	1,091	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			430.00000	369	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			114.00000	133	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.65	Put		4,086.00000	3,911	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		60.00000	76	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		5,032.00000	4,854	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		2,875.00000	3,068	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		47.00000	46	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		1,921.00000	2,096	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		93.00000	74	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,134.00000	1,280	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		306.00000	258	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,022.00000	3,214	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		44.00000	42	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,054.00000	2,241	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		76.00000	69	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,231.00000	1,391	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		253.00000	219	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		209.00000	245	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,731.00000	2,573	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		136.00000	159	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,658.00000	3,487	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		80.00000	100	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,603.00000	4,428	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		42.00000	55	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,564.00000	5,383	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,054.00000	2,241	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		76.00000	69	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,231.00000	1,391	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		253.00000	219	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		209.00000	245	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,731.00000	2,573	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		2,729.00000	2,921	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		51.00000	49	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		1,790.00000	1,964	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		112.00000	92	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,043.00000	1,182	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		365.00000	310	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		34.00000	45	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,857.00000	5,673	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		1,705.00000	1,877	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		127.00000	105	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		986.00000	1,121	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		408.00000	349	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		175.00000	205	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		3,097.00000	2,933	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		116.00000	135	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		4,038.00000	3,863	23.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.60	Call			32.00000	43	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,954.00000	5,771	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,168.00000	3,360	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			40.00000	38	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,195.00000	2,386	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			68.00000	64	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,341.00000	1,506	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			213.00000	184	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			760.00000	876	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			633.00000	554	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			224.00000	262	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,597.00000	2,440	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			144.00000	169	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,516.00000	3,347	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			88.00000	109	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,461.00000	4,287	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			46.00000	60	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,419.00000	5,238	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			25.00000	30	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,897.00000	6,708	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			12.00000	14	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,884.00000	8,692	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,099.00000	2,289	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			71.00000	67	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,265.00000	1,429	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			237.00000	207	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			24.00000	29	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,996.00000	6,807	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			11.00000	14	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,983.00000	8,792	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			24.00000	28	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,096.00000	6,906	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			10.00000	13	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,083.00000	8,891	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			2,924.00000	3,116	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			46.00000	44	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			1,965.00000	2,145	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			87.00000	73	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,166.00000	1,316	15.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			288.00000	244	15.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			160.00000	188	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,282.00000	3,116	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			55.00000	70	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,177.00000	4,998	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			23.00000	28	25.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.80	Put			7,145.00000	6,956	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			10.00000	12	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,132.00000	8,940	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,833.00000	2,008	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			106.00000	86	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,073.00000	1,214	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			345.00000	292	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			610.00000	703	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			883.00000	781	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			150.00000	176	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,423.00000	3,254	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			50.00000	64	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,322.00000	5,142	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			23.00000	27	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,295.00000	7,105	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			9.00000	11	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,281.00000	9,089	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			150.00000	176	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,423.00000	3,254	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			22.00000	26	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,344.00000	7,154	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			9.00000	11	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,331.00000	9,139	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			138.00000	162	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,611.00000	3,440	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			43.00000	56	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,516.00000	5,334	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			8.00000	10	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,480.00000	9,288	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,534.00000	2,726	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			56.00000	54	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,621.00000	1,792	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			143.00000	120	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			931.00000	1,062	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			453.00000	390	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			535.00000	618	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,058.00000	946	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			21.00000	25	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,544.00000	7,353	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			8.00000	10	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,530.00000	9,338	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,437.00000	2,629	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			59.00000	57	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,539.00000	1,708	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			161.00000	136	15.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.30	Call			21.00000	24	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,643.00000	7,452	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			7.00000	9	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,630.00000	9,437	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,486.00000	2,677	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			58.00000	55	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,580.00000	1,750	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			152.00000	128	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			905.00000	1,033	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			477.00000	411	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			21.00000	25	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,593.00000	7,403	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			8.00000	10	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,580.00000	9,388	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			45.00000	58	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,467.00000	5,286	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			22.00000	26	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,444.00000	7,254	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			8.00000	10	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,431.00000	9,238	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			154.00000	180	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,376.00000	3,208	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			51.00000	66	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,273.00000	5,094	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			9.00000	12	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,232.00000	9,040	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,266.00000	3,458	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			38.00000	36	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,292.00000	2,483	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			64.00000	61	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,419.00000	1,586	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			191.00000	164	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			25.00000	31	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,797.00000	6,609	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			12.00000	15	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,784.00000	8,593	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			26.00000	31	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,748.00000	6,559	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			13.00000	16	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,735.00000	8,544	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,119.00000	3,311	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			42.00000	39	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,147.00000	2,338	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			69.00000	66	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			738.00000	852	16.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.60	Put		661.00000	580	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		24.00000	29	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,947.00000	6,757	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		11.00000	14	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,933.00000	8,742	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		167.00000	196	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,189.00000	3,024	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		58.00000	74	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		5,081.00000	4,902	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		24.00000	28	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		7,046.00000	6,856	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		11.00000	13	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		9,033.00000	8,841	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		157.00000	184	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,329.00000	3,162	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		53.00000	68	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,225.00000	5,046	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		23.00000	27	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,195.00000	7,005	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		10.00000	12	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,182.00000	8,990	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		21.00000	24	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,693.00000	7,502	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		7.00000	9	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,679.00000	9,487	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		22.00000	26	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,394.00000	7,204	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		9.00000	11	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,381.00000	9,189	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,461.00000	3,654	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		34.00000	32	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		27.00000	32	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,599.00000	6,410	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		14.00000	17	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,586.00000	8,395	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		26.00000	31	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,698.00000	6,509	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		13.00000	16	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,685.00000	8,494	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,412.00000	3,605	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		35.00000	33	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		26.00000	32	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,648.00000	6,460	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		13.00000	17	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,636.00000	8,445	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.15	Call			3,559.00000	3,752	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			32.00000	30	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			214.00000	250	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,686.00000	2,528	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			27.00000	33	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,499.00000	6,311	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			15.00000	18	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,487.00000	8,296	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,657.00000	3,850	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			30.00000	28	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			28.00000	34	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,400.00000	6,212	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			16.00000	19	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,388.00000	8,197	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,608.00000	3,801	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			31.00000	29	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			219.00000	256	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,641.00000	2,484	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			86.00000	106	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,508.00000	4,334	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			15.00000	19	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,437.00000	8,247	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,707.00000	3,900	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			29.00000	28	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			28.00000	35	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,351.00000	6,163	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			16.00000	20	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,338.00000	8,148	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,952.00000	4,144	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			25.00000	22	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			30.00000	39	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,103.00000	5,917	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			19.00000	22	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			8,091.00000	7,900	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,002.00000	4,192	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			24.00000	20	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			265.00000	307	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,287.00000	2,135	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			110.00000	130	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			4,132.00000	3,958	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			31.00000	40	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			6,053.00000	5,868	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			19.00000	22	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			8,041.00000	7,850	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			3,903.00000	4,095	23.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.80	Put		25.00000	23	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		253.00000	294	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,375.00000	2,222	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		103.00000	125	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,226.00000	4,053	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		30.00000	38	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,152.00000	5,966	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		18.00000	22	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,140.00000	7,950	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,293.00000	4,484	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		15.00000	12	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		21.00000	24	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,743.00000	7,552	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,342.00000	4,533	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		14.00000	11	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,051.00000	4,240	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		23.00000	18	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		272.00000	313	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,244.00000	2,091	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		20.00000	22	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,992.00000	7,800	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		0.00000	4,047	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		0.00000	25	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		0.00000	288	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		0.00000	2,266	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		0.00000	123	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		0.00000	4,101	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		0.00000	37	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		0.00000	6,015	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		0.00000	22	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		0.00000	8,000	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.33200	11.20220		15.49	815,904.00	72	32,074.00
€ / R On 14/12/2009 Currency Future	11.20	Call		306.00000	386	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		303.00000	254	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		449.00000	542	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		197.00000	160	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		418.00000	508	15.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		216.00000	176	15.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		388.00000	476	15.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		236.00000	194	15.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		332.00000	414	15.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		280.00000	232	15.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		359.00000	444	15.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		257.00000	212	15.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.25	Call		285.00000	358	15.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		333.00000	276	15.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		75.00000	95	18.07	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,073.00000	963	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		7.00000	8	25.87	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,404.00000	3,276	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		231.00000	286	15.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		429.00000	354	15.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		248.00000	307	15.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		396.00000	325	15.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		51.00000	63	18.99	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,348.00000	1,231	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		200.00000	250	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		498.00000	418	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		151.00000	189	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		649.00000	557	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		174.00000	218	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		572.00000	486	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		141.00000	177	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		688.00000	595	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		131.00000	165	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		729.00000	633	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		162.00000	203	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		610.00000	521	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		114.00000	143	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		812.00000	711	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		215.00000	267	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		463.00000	385	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		122.00000	154	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		770.00000	672	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		266.00000	332	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		364.00000	300	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		187.00000	233	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		534.00000	451	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		99.00000	125	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		897.00000	793	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		92.00000	116	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		940.00000	834	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		86.00000	109	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		984.00000	877	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		106.00000	134	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		854.00000	752	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		81.00000	102	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,028.00000	920	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		70.00000	89	18.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.25	Put		1,118.00000	1,007	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		47.00000	59	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,395.00000	1,277	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		54.00000	68	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,302.00000	1,186	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		58.00000	72	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,255.00000	1,140	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		42.00000	52	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,490.00000	1,370	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		39.00000	49	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,537.00000	1,417	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		37.00000	46	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,585.00000	1,464	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		35.00000	43	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,633.00000	1,511	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		27.00000	34	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,825.00000	1,702	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		22.00000	27	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,020.00000	1,895	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		18.00000	21	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,216.00000	2,089	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		20.00000	24	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,117.00000	1,992	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		19.00000	23	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,167.00000	2,041	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		19.00000	23	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,167.00000	2,041	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		14.00000	17	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,462.00000	2,335	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		13.00000	16	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,511.00000	2,384	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		15.00000	18	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,412.00000	2,286	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		15.00000	18	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,363.00000	2,236	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		16.00000	19	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,314.00000	2,187	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		15.00000	18	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,363.00000	2,236	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		17.00000	20	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,265.00000	2,138	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		12.00000	14	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,659.00000	2,532	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		21.00000	25	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,069.00000	1,943	21.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.85	Call			6.00000	7	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,653.00000	3,525	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			13.00000	15	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,561.00000	2,433	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			11.00000	13	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,759.00000	2,631	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			10.00000	12	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,858.00000	2,730	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			9.00000	11	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,957.00000	2,829	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			8.00000	10	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,056.00000	2,928	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			20.00000	24	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,117.00000	1,992	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			18.00000	21	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,216.00000	2,089	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			12.00000	15	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,610.00000	2,483	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			11.00000	13	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,709.00000	2,581	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			10.00000	12	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,808.00000	2,680	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			26.00000	32	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,874.00000	1,750	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			23.00000	28	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,971.00000	1,846	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			14.00000	17	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,462.00000	2,335	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			23.00000	28	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,971.00000	1,846	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			12.00000	14	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,659.00000	2,532	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			24.00000	30	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,922.00000	1,798	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			12.00000	15	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,610.00000	2,483	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			11.00000	13	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,709.00000	2,581	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			10.00000	11	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,907.00000	2,779	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			10.00000	12	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,858.00000	2,730	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			29.00000	36	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,777.00000	1,654	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			31.00000	38	20.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.90	Put		1,729.00000	1,606	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		24.00000	30	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,922.00000	1,798	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		15.00000	18	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,412.00000	2,286	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		31.00000	38	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,729.00000	1,606	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		33.00000	41	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,681.00000	1,559	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		26.00000	32	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,874.00000	1,750	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		45.00000	56	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,442.00000	1,324	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		62.00000	77	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,209.00000	1,095	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		42.00000	52	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,490.00000	1,370	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		66.00000	83	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,164.00000	1,051	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		58.00000	72	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,255.00000	1,140	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		45.00000	56	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,442.00000	1,324	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		661.00000	766	15.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		109.00000	84	15.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		6.00000	8	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,454.00000	3,326	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		822.00000	933	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		70.00000	51	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		6.00000	7	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,554.00000	3,425	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,667.00000	1,796	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		15.00000	14	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		3.00000	4	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,351.00000	4,222	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		1.00000	1	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,849.00000	5,719	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,349.00000	7,219	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,962.00000	2,091	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		10.00000	9	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		586.00000	687	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		134.00000	105	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		4.00000	5	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,052.00000	3,923	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.75	Call		1.00000	2	31.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,549.00000	5,420	31.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		1.00000	1	35.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,049.00000	6,919	35.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		75.00000	95	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,073.00000	963	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,110.00000	2,239	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		8.00000	7	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		700.00000	807	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		98.00000	75	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		5.00000	6	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,903.00000	3,774	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		2.00000	2	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,399.00000	5,270	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	34.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,899.00000	6,769	34.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,403.00000	3,533	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		1.00000	1	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,407.00000	2,537	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		5.00000	5	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,423.00000	1,551	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		21.00000	19	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		550.00000	649	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		148.00000	117	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		6.00000	7	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,604.00000	3,475	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		3.00000	3	29.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,601.00000	4,471	29.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,503.00000	3,632	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		1.00000	0	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,507.00000	2,636	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		5.00000	4	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,520.00000	1,648	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		18.00000	16	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		623.00000	726	15.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		121.00000	94	15.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		6.00000	7	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,504.00000	3,375	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		3.00000	4	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,501.00000	4,372	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,553.00000	3,682	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,556.00000	2,686	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		4.00000	4	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,569.00000	1,697	20.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.65	Put		17.00000	15	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		3.00000	4	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,451.00000	4,322	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,303.00000	3,433	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,308.00000	2,438	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		6.00000	6	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,326.00000	1,453	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		24.00000	21	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		482.00000	577	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		180.00000	145	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		5.00000	6	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,703.00000	3,574	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		3.00000	3	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,700.00000	4,571	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,203.00000	3,333	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	1	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,209.00000	2,338	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		7.00000	6	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,230.00000	1,356	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		28.00000	24	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		5.00000	6	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,803.00000	3,674	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		2.00000	3	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,800.00000	4,671	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,104.00000	3,233	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		2.00000	1	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,134.00000	1,260	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		32.00000	28	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		2.00000	3	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,900.00000	4,771	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,154.00000	3,283	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		1.00000	1	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,160.00000	2,289	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		8.00000	7	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,182.00000	1,308	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		30.00000	26	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		5.00000	6	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,853.00000	3,724	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		2.00000	3	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,850.00000	4,721	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,353.00000	3,483	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,358.00000	2,487	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		6.00000	5	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.85	Call			1,375.00000	1,502	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			22.00000	20	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			515.00000	612	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			163.00000	130	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			3.00000	3	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,650.00000	4,521	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,453.00000	3,582	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			1.00000	0	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,457.00000	2,587	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			5.00000	5	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,472.00000	1,599	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			19.00000	17	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			3.00000	4	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,551.00000	4,422	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,603.00000	3,732	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,606.00000	2,736	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			4.00000	4	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,618.00000	1,746	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			16.00000	14	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			3.00000	4	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,401.00000	4,272	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,603.00000	3,732	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,702.00000	3,832	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,706.00000	2,835	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			3.00000	3	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,716.00000	1,845	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			14.00000	13	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			780.00000	890	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			78.00000	58	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			7.00000	8	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,305.00000	3,176	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			4.00000	4	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,301.00000	4,172	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,902.00000	4,032	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,905.00000	3,034	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	2	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,913.00000	2,042	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			11.00000	10	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			951.00000	1,069	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			48.00000	37	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			8.00000	10	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.30	Put		3,106.00000	2,978	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		4.00000	5	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		4,102.00000	3,973	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,002.00000	4,132	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	0	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,004.00000	3,134	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		2.00000	2	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,012.00000	2,141	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		9.00000	9	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,040.00000	1,164	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		38.00000	32	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		9.00000	10	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		3,007.00000	2,878	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		5.00000	5	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		4,002.00000	3,873	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		1.00000	1	32.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,999.00000	5,869	32.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	38.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,998.00000	7,869	38.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		1.00000	1	32.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,099.00000	5,969	32.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	38.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,098.00000	7,969	38.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,802.00000	3,932	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,805.00000	2,935	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		3.00000	3	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,814.00000	1,943	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		12.00000	11	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		864.00000	977	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		62.00000	45	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		4.00000	5	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,202.00000	4,073	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		1.00000	1	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,199.00000	6,069	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,198.00000	8,069	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		1.00000	1	33.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,299.00000	6,169	33.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	1	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,298.00000	8,169	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		1.00000	1	33.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,449.00000	6,319	33.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	1	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,448.00000	8,319	38.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,549.00000	6,419	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,548.00000	8,418	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	34.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,699.00000	6,569	34.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,698.00000	8,568	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	34.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,649.00000	6,519	34.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,648.00000	8,518	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	33.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,399.00000	6,269	33.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	1	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,398.00000	8,269	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,952.00000	4,082	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,955.00000	3,084	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	2	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			995.00000	1,116	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			43.00000	34	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	32.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,049.00000	5,919	32.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	38.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,048.00000	7,919	38.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,852.00000	3,982	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,855.00000	2,985	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			3.00000	3	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,864.00000	1,993	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			11.00000	11	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			907.00000	1,021	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			55.00000	39	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			4.00000	5	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,152.00000	4,023	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	32.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,149.00000	6,019	32.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,148.00000	8,019	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,752.00000	3,882	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,755.00000	2,885	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			3.00000	3	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,765.00000	1,894	21.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.45	Put			13.00000	12	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			4.00000	5	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,252.00000	4,123	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	33.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,249.00000	6,119	33.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,248.00000	8,119	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	34.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,599.00000	6,469	34.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,598.00000	8,468	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	33.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,499.00000	6,369	33.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,498.00000	8,368	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,102.00000	4,232	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,899.00000	5,769	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	37.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,898.00000	7,769	37.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,052.00000	4,182	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,054.00000	3,184	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			2.00000	2	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,061.00000	2,190	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			9.00000	8	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,087.00000	1,212	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			35.00000	30	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			5.00000	6	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,953.00000	3,824	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	32.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,949.00000	5,819	32.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	37.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,948.00000	7,819	37.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,152.00000	4,282	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,848.00000	7,719	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,202.00000	4,332	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	2	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,799.00000	5,670	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	37.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,798.00000	7,669	37.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	6.95	Call		4,252.00000	4,382	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,253.00000	3,383	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	1	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,259.00000	2,388	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		7.00000	6	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,278.00000	1,405	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		26.00000	23	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		5.00000	6	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,753.00000	3,624	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	2	32.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,749.00000	5,620	32.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	37.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,748.00000	7,619	37.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.52310	11.39430		16.34	0.00	0	2,695.00
€ / R On 15/03/2010 Currency Future	11.40	Call		492.00000	564	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		497.00000	440	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		614.00000	697	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		370.00000	324	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		588.00000	668	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		394.00000	345	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		563.00000	641	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		418.00000	368	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		515.00000	588	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		470.00000	415	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		538.00000	614	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		444.00000	391	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		473.00000	539	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		528.00000	466	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		437.00000	496	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		592.00000	523	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		420.00000	478	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		626.00000	554	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		454.00000	516	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		560.00000	493	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		388.00000	442	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		694.00000	619	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		346.00000	394	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		802.00000	721	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		359.00000	410	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		765.00000	686	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		333.00000	380	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		839.00000	757	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		321.00000	366	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		876.00000	793	17.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.00	Call			309.00000	352	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			914.00000	829	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			287.00000	327	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			992.00000	904	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			201.00000	229	19.37	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,407.00000	1,306	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			698.00000	787	15.91	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			304.00000	263	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			297.00000	339	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			953.00000	866	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			388.00000	442	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			694.00000	619	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			374.00000	425	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			729.00000	652	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			276.00000	315	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,032.00000	942	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			266.00000	304	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,072.00000	981	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			257.00000	293	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,112.00000	1,020	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,157.00000	3,285	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			13.00000	12	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,175.00000	2,302	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			31.00000	29	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,240.00000	1,360	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			96.00000	87	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			134.00000	151	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,989.00000	1,878	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			63.00000	76	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,918.00000	2,803	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			30.00000	38	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,885.00000	3,765	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			17.00000	21	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,873.00000	4,748	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,207.00000	3,335	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			12.00000	12	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,224.00000	2,351	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			29.00000	28	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,285.00000	1,405	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			90.00000	82	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			138.00000	156	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,943.00000	1,833	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			65.00000	78	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,871.00000	2,755	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			31.00000	40	24.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.20	Put		3,836.00000	3,717	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		17.00000	22	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,823.00000	4,699	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,305.00000	3,433	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		11.00000	10	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,321.00000	2,449	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		27.00000	26	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,374.00000	1,496	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		80.00000	72	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		641.00000	726	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		347.00000	303	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		146.00000	166	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,852.00000	1,743	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		70.00000	84	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,776.00000	2,661	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		33.00000	42	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,739.00000	3,619	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		18.00000	23	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,724.00000	4,600	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,355.00000	3,483	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		10.00000	10	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,370.00000	2,498	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		26.00000	25	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,420.00000	1,541	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		76.00000	68	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		669.00000	756	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		325.00000	283	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		150.00000	171	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,806.00000	1,698	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		73.00000	87	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,729.00000	2,614	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		34.00000	44	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,690.00000	3,571	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		19.00000	24	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,674.00000	4,551	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,256.00000	3,384	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		12.00000	11	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,273.00000	2,400	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		28.00000	27	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,329.00000	1,450	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		85.00000	77	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		142.00000	161	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,897.00000	1,788	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		68.00000	81	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,823.00000	2,708	22.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.15	Call			32.00000	41	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,788.00000	3,668	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			18.00000	22	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,774.00000	4,649	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,503.00000	3,631	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			9.00000	8	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,517.00000	2,645	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			23.00000	22	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,557.00000	1,680	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			63.00000	57	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			758.00000	851	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			264.00000	228	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			165.00000	188	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,671.00000	1,565	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			82.00000	97	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,588.00000	2,474	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			38.00000	48	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,544.00000	3,425	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			20.00000	26	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,526.00000	4,403	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,602.00000	3,730	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			8.00000	7	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,616.00000	2,744	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			21.00000	21	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,650.00000	1,774	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			56.00000	51	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			822.00000	918	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			227.00000	195	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			176.00000	201	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,582.00000	1,477	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			89.00000	105	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,495.00000	2,382	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			41.00000	52	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,447.00000	3,329	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			21.00000	27	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,427.00000	4,304	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,552.00000	3,681	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			8.00000	8	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,567.00000	2,694	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			22.00000	21	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,604.00000	1,727	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			59.00000	54	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			789.00000	884	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			245.00000	211	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			171.00000	194	20.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.85	Put		1,626.00000	1,521	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		86.00000	101	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,541.00000	2,428	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		40.00000	50	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,495.00000	3,377	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		21.00000	27	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,477.00000	4,353	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,404.00000	3,532	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		10.00000	9	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,419.00000	2,547	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		25.00000	24	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,465.00000	1,587	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		71.00000	64	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		155.00000	176	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,761.00000	1,653	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		76.00000	91	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,682.00000	2,568	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		36.00000	45	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,641.00000	3,522	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		19.00000	24	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,625.00000	4,501	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,453.00000	3,582	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		9.00000	9	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,468.00000	2,596	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		24.00000	23	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,511.00000	1,634	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		67.00000	61	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		728.00000	818	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		283.00000	245	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		160.00000	182	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,716.00000	1,609	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		79.00000	94	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,635.00000	2,521	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		37.00000	47	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,593.00000	3,474	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		20.00000	25	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,575.00000	4,452	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,651.00000	3,780	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		7.00000	7	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,665.00000	2,793	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		21.00000	20	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,697.00000	1,821	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		53.00000	48	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		855.00000	953	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		210.00000	180	15.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.75	Call			182.00000	207	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,538.00000	1,434	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			93.00000	109	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,448.00000	2,336	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			43.00000	54	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,399.00000	3,280	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			22.00000	28	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,378.00000	4,255	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,701.00000	3,829	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			7.00000	6	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,714.00000	2,842	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			20.00000	19	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,744.00000	1,868	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			50.00000	45	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			888.00000	989	15.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			194.00000	166	15.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			188.00000	214	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,494.00000	1,391	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			96.00000	113	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,402.00000	2,290	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			44.00000	55	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,350.00000	3,232	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			23.00000	29	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,328.00000	4,206	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,900.00000	4,028	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			5.00000	5	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,911.00000	3,040	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			17.00000	16	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,933.00000	2,058	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			39.00000	35	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,032.00000	1,139	15.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			138.00000	116	15.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			215.00000	246	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,321.00000	1,222	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			113.00000	131	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,219.00000	2,108	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			52.00000	64	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,157.00000	3,040	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			25.00000	33	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,131.00000	4,010	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,048.00000	4,177	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			4.00000	3	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,059.00000	3,187	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			15.00000	14	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,078.00000	2,204	19.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.35	Put		33.00000	31	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,152.00000	1,271	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		108.00000	97	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		239.00000	273	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,195.00000	1,100	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		126.00000	143	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,082.00000	1,970	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		58.00000	71	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,014.00000	2,897	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		28.00000	36	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,983.00000	3,863	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		11.00000	12	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,966.00000	5,839	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		5.00000	6	30.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,961.00000	7,833	30.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		10.00000	11	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,116.00000	5,988	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		5.00000	6	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,110.00000	7,982	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,800.00000	3,929	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		6.00000	6	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,813.00000	2,941	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		18.00000	18	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,838.00000	1,963	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		44.00000	40	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		959.00000	1,063	15.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		164.00000	140	15.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		104.00000	122	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,310.00000	2,198	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		24.00000	31	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,230.00000	4,108	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		10.00000	11	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,215.00000	6,088	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		4.00000	5	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,210.00000	8,082	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		9.00000	10	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,315.00000	6,187	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		4.00000	5	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,310.00000	8,182	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,552.00000	3,681	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	8	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		9.00000	10	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,464.00000	6,337	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		4.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,459.00000	8,331	30.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.95	Call			8.00000	9	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,564.00000	6,436	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			3.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,559.00000	8,431	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			8.00000	9	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,714.00000	6,586	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			3.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,709.00000	8,580	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			8.00000	9	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,664.00000	6,536	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			3.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,659.00000	8,531	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			9.00000	10	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,414.00000	6,287	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			4.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,409.00000	8,281	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,949.00000	4,078	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			5.00000	4	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,961.00000	3,089	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			16.00000	16	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,981.00000	2,107	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			37.00000	34	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,070.00000	1,183	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			126.00000	110	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			118.00000	135	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,173.00000	2,062	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			26.00000	34	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,082.00000	3,961	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			10.00000	11	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,066.00000	5,938	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			5.00000	6	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,061.00000	7,933	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,999.00000	4,127	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			5.00000	4	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,010.00000	3,138	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			16.00000	15	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,029.00000	2,156	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			35.00000	33	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,109.00000	1,227	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			115.00000	103	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			123.00000	139	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,128.00000	2,016	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			27.00000	35	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,032.00000	3,912	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			10.00000	12	27.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.40	Put			6,016.00000	5,889	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			5.00000	6	30.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,011.00000	7,883	30.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,850.00000	3,978	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			6.00000	5	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,862.00000	2,990	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			18.00000	17	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,886.00000	2,011	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			42.00000	37	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			995.00000	1,101	15.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			151.00000	128	15.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			109.00000	126	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,264.00000	2,153	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			24.00000	32	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,180.00000	4,059	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			10.00000	11	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,165.00000	6,038	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			5.00000	5	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,160.00000	8,032	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			9.00000	10	28.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,365.00000	6,237	28.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			4.00000	5	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,360.00000	8,232	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			8.00000	9	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,614.00000	6,486	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			3.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,609.00000	8,481	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			8.00000	10	28.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,514.00000	6,386	28.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			3.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,509.00000	8,381	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,751.00000	3,879	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			6.00000	6	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,763.00000	2,892	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			19.00000	18	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,791.00000	1,915	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			47.00000	42	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			923.00000	1,025	15.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			179.00000	152	15.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			404.00000	459	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			659.00000	586	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			100.00000	117	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,356.00000	2,244	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			23.00000	30	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,279.00000	4,157	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.65	Call		9.00000	11	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,265.00000	6,137	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		4.00000	5	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,260.00000	8,132	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,148.00000	4,276	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		3.00000	3	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		11.00000	13	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,867.00000	5,739	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		5.00000	6	30.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,861.00000	7,733	30.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,098.00000	4,226	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		4.00000	3	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,108.00000	3,236	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		14.00000	13	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,126.00000	2,253	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		32.00000	30	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,196.00000	1,315	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		102.00000	92	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		130.00000	147	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,035.00000	1,924	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		29.00000	37	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,934.00000	3,814	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		11.00000	12	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,916.00000	5,789	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		5.00000	6	30.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,911.00000	7,783	30.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,247.00000	4,375	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		3.00000	2	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		11.00000	13	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,767.00000	5,640	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		5.00000	6	30.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,761.00000	7,633	30.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.71520	11.58570		16.76	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.55	Call		653.00000	729	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		617.00000	564	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		745.00000	827	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		510.00000	462	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		721.00000	801	16.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		536.00000	486	16.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		698.00000	777	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		562.00000	511	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		675.00000	752	16.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		589.00000	537	16.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		530.00000	590	17.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		845.00000	775	17.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	12.00	Call			501.00000	558	17.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			915.00000	843	17.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			473.00000	527	17.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			987.00000	912	17.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,097.00000	4,225	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			11.00000	9	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,112.00000	3,240	21.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			26.00000	25	21.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,134.00000	2,261	16.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			48.00000	46	16.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,267.00000	1,377	15.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			181.00000	161	15.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			232.00000	261	20.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,147.00000	2,046	20.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			101.00000	115	24.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,015.00000	3,900	24.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			43.00000	52	27.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,957.00000	5,837	27.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			12.00000	14	26.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,926.00000	7,799	26.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,146.00000	4,274	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			10.00000	9	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,161.00000	3,289	21.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			25.00000	24	21.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,183.00000	2,310	17.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			47.00000	44	17.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,306.00000	1,417	15.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			171.00000	152	15.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			238.00000	267	20.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,102.00000	2,002	20.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			103.00000	117	24.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			3,967.00000	3,852	24.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			44.00000	53	27.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,908.00000	5,788	27.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			12.00000	15	26.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,876.00000	7,749	26.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			4,048.00000	4,176	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			12.00000	10	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,063.00000	3,191	20.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			27.00000	25	20.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call			2,086.00000	2,212	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			50.00000	47	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,228.00000	1,337	15.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put			192.00000	172	15.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call			227.00000	256	21.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	13.55	Put		2,192.00000	2,091	21.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		99.00000	113	24.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,064.00000	3,948	24.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		42.00000	51	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,006.00000	5,886	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		11.00000	14	26.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		7,976.00000	7,848	26.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,195.00000	4,323	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		9.00000	8	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,210.00000	3,338	21.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		24.00000	23	21.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,231.00000	2,358	17.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		45.00000	43	17.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,346.00000	1,457	15.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		161.00000	142	15.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		243.00000	273	20.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,057.00000	1,958	20.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		104.00000	119	24.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,919.00000	3,804	24.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		45.00000	54	27.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,859.00000	5,739	27.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		12.00000	15	26.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,827.00000	7,700	26.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,244.00000	4,372	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		8.00000	7	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,259.00000	3,387	21.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		23.00000	22	21.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,280.00000	2,407	17.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		44.00000	42	17.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,387.00000	1,498	15.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		151.00000	133	15.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		248.00000	279	20.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		2,013.00000	1,914	20.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		106.00000	121	24.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,871.00000	3,756	24.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		46.00000	55	27.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,810.00000	5,690	27.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		13.00000	16	26.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,777.00000	7,650	26.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call		0.00000	4,029	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put		0.00000	14	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call		0.00000	3,043	20.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put		0.00000	28	20.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call		0.00000	2,067	16.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put		0.00000	52	16.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	10.70	Call			0.00000	1,221	15.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			0.00000	206	15.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call			0.00000	662	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put			0.00000	647	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			0.00000	240	21.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			0.00000	2,225	21.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			0.00000	107	25.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			0.00000	4,092	25.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			0.00000	48	27.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			0.00000	6,033	27.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			0.00000	12	26.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			0.00000	7,997	26.88	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.17400		249.13700		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			297.83100		297.73100		0.00	0.00	0	760.00
ALBI On 04/02/2010 Index Future			303.27000		303.17200		0.00	0.00	0	0.00
ALBI On 06/05/2010 Index Future			308.45000		0.00000		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			314.01700		0.00000		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.95300		127.90900		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.29000		130.24600		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.79900		0.00000		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			299.50500		299.41050		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi			304.97500		304.88200		0.00	0.00	0	0.00
GOVI On 06/05/2010 jGovi			310.84800		0.00000		0.00	0.00	0	0.00
GOVI On 05/08/2010 jGovi			315.89100		0.00000		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.15400		362.44600		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.25466		7.25793		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.78600		8.89700		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.52200		8.57900		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.63400		8.73800		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.92300		9.02100		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.89200		8.97700		18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J207 On 15/01/2020 jSwap			8.90900		8.98800		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.02800		7.03400		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.06400		7.10000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.22700		7.28000		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.55100		7.57400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.86400		7.97000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.78300		7.84100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.03000		8.10900		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.64600		8.75500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.77800		8.89600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.87800		8.95900		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.94000		9.02400		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.85500		6.87000		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.88100		6.90000		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.00500		7.02000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			288.59500		288.47000		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			293.86600		293.74100		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			299.52400		0.00000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.27100		7.27300		0.83	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1.00000	1	0.79	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			621.00000	620	0.79	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.49000		7.50000		2.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			610.00000	619	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			171.00000	162	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.31600		8.32700		7.00	0.00	0	7,895.00
R157 On 05/11/2009 Bond Future	7.50	Call			65.00000	64	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,485.00000	4,426	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.40000		8.41200		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			778.00000	787	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,147.00000	4,096	6.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/05/2010 Bond Future			8.46200	8.47500		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call		2,530.00000	2,557	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put		2,410.00000	2,375	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.49400	8.50700		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call		3,488.00000	3,518	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put		2,382.00000	2,352	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.88100	8.89200		14.00	9,098.53	77	11,683.00
R186 On 05/11/2009 Bond Future	9.00	Call		2,618.00000	2,653	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		1,587.00000	1,515	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call		1,456.00000	1,471	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		2,834.00000	2,743	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call		6.00000	5	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		14,659.00000	14,552	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call		26.00000	25	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		11,850.00000	11,743	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.93100	8.94200		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		1,454.00000	1,469	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		8,314.00000	8,224	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.97200	8.98300		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		5,035.00000	5,078	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		4,876.00000	4,816	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.99800	9.01000		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		6,818.00000	6,874	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		4,626.00000	4,571	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.37200	8.38300		6.50	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call		35.00000	35	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,764.00000	3,718	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.44600	8.45700		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		336.00000	339	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		4,205.00000	4,165	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.50400	8.51700		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,897.00000	1,917	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,961.00000	1,932	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.53200	8.54500		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,062.00000	3,089	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,442.00000	1,422	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.81200	8.81300		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		18.00000	17	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,550.00000	7,543	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.88700	8.88800		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,040.00000	1,034	10.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 04/02/2010 Bond Future	8.20	Put			4,789.00000	4,777	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.94600		8.94700		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,271.00000	3,267	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,997.00000	2,987	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.98300		8.98300		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			4,456.00000	4,450	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,122.00000	3,116	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.80700		8.80800		12.28	0.00	0	2,868.00
R204 On 05/11/2009 Bond Future	7.50	Call			20.00000	18	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,272.00000	8,264	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.87100		8.87200		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,169.00000	1,161	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,202.00000	5,189	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.92500		8.92600		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,661.00000	3,656	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,239.00000	3,229	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.95900		8.96000		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			4,654.00000	4,652	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,051.00000	3,043	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.42700		8.43800		5.75	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			24.00000	24	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,273.00000	3,235	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.51500		8.52700		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			261.00000	264	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,632.00000	3,596	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.59300		8.60600		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,833.00000	1,851	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,397.00000	1,376	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.63800		8.65200		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,242.00000	2,263	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,256.00000	1,237	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.97700		8.96700		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			10.00000	8	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,562.00000	9,622	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.04000		9.03000		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,037.00000	1,013	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,860.00000	5,896	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.09700		9.08600		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,090.00000	4,046	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,136.00000	3,156	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.13600		9.12600		12.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 05/08/2010 Bond Future	9.50	Call			5,071.00000	5,030	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,954.00000	2,970	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.97500		8.96600		13.00	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			14.00000	12	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,153.00000	8,207	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.03500		9.02500		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,265.00000	1,236	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,601.00000	4,634	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.08500		9.07500		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,870.00000	3,828	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,812.00000	2,831	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.11800		9.10800		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			5,221.00000	5,178	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,909.00000	2,926	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.41200		8.42300		18.25	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call			5,013.00000	5,081	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			324.00000	298	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			57.00000	56	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			8,654.00000	8,558	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			2.00000	2	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,907.00000	13,813	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			14.00000	13	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,202.00000	11,107	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,130.00000	10,221	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			16.00000	13	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.44000		8.45000		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			711.00000	717	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,521.00000	9,442	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,843.00000	11,917	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			310.00000	299	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.45900		8.47000		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,420.00000	4,461	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,167.00000	4,115	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.46700		8.47800		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			6,328.00000	6,376	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,089.00000	4,044	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			295.74700		295.65200		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			301.14800		301.05500		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			306.94700		0.00000		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.79600		6.72060		15.15	679,600.00	100	4,504.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.70	Call		192.00000	241	15.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		171.00000	145	15.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		322.00000	381	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		102.00000	85	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		359.00000	419	16.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		89.00000	73	16.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		287.00000	343	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		116.00000	97	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		359.00000	419	16.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		89.00000	73	16.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		398.00000	459	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		77.00000	63	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		253.00000	308	16.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		133.00000	112	16.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		287.00000	343	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		116.00000	97	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		221.00000	274	15.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		151.00000	128	15.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		221.00000	274	15.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		151.00000	128	15.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		171.00000	211	15.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		200.00000	165	15.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		135.00000	163	15.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		265.00000	217	15.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		135.00000	163	15.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		265.00000	217	15.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		152.00000	183	15.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		231.00000	187	15.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		152.00000	183	15.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		231.00000	187	15.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		120.00000	145	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		300.00000	249	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		398.00000	459	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		77.00000	63	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		438.00000	501	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		67.00000	55	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		192.00000	241	15.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		171.00000	145	15.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		479.00000	543	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		58.00000	47	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		479.00000	543	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		58.00000	47	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		521.00000	586	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		50.00000	40	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		120.00000	145	15.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.90	Put			300.00000	249	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			95.00000	115	16.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			375.00000	319	16.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			75.00000	92	16.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			455.00000	396	16.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			60.00000	73	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			539.00000	477	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			48.00000	58	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			627.00000	562	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			107.00000	130	15.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			336.00000	284	15.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			85.00000	103	16.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			414.00000	357	16.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			67.00000	82	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			497.00000	436	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			107.00000	130	15.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			336.00000	284	15.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			67.00000	82	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			497.00000	436	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			54.00000	65	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			583.00000	519	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			85.00000	103	16.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			414.00000	357	16.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,871.00000	5,946	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,371.00000	4,446	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,871.00000	2,946	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,374.00000	1,449	23.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			4.00000	3	23.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			7.00000	8	23.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,636.00000	1,562	23.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			1.00000	1	30.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,130.00000	3,055	30.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	36.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,630.00000	4,554	36.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	43.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,130.00000	6,054	43.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,121.00000	6,196	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,621.00000	4,696	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,121.00000	3,196	24.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	24.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,623.00000	1,698	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			2.00000	2	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			10.00000	12	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,390.00000	1,316	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			1.00000	1	29.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,881.00000	2,805	29.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	35.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,380.00000	4,304	35.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	42.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,880.00000	5,804	42.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,171.00000	6,246	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,671.00000	4,746	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,171.00000	3,246	24.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	24.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,672.00000	1,747	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			2.00000	1	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			11.00000	13	22.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,340.00000	1,267	22.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			1.00000	2	29.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,831.00000	2,756	29.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	35.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,330.00000	4,254	35.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	42.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,830.00000	5,754	42.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			653.00000	721	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			32.00000	25	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			564.00000	630	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			43.00000	34	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			838.00000	909	19.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			17.00000	13	19.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			744.00000	814	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			24.00000	18	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			608.00000	675	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			37.00000	29	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			564.00000	630	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			43.00000	34	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			698.00000	767	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			28.00000	21	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			438.00000	501	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			67.00000	55	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			791.00000	861	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			20.00000	15	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,371.00000	3,446	24.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	24.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,371.00000	2,446	26.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	26.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		1.00000	1	32.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,630.00000	3,555	32.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	41.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,630.00000	5,554	41.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	34.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,629.00000	7,554	34.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,271.00000	4,346	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,271.00000	3,346	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,271.00000	2,346	27.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	27.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,275.00000	1,350	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		5.00000	4	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		6.00000	7	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,735.00000	1,661	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		1.00000	1	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,730.00000	3,655	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	41.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,730.00000	5,654	41.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	33.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,729.00000	7,654	33.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,221.00000	4,296	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,221.00000	3,296	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,221.00000	2,296	27.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	27.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,226.00000	1,300	22.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		6.00000	4	22.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		6.00000	7	24.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,785.00000	1,711	24.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		1.00000	1	32.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,780.00000	3,705	32.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	41.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,780.00000	5,704	41.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	33.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,779.00000	7,704	33.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,171.00000	4,246	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,171.00000	2,246	27.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	27.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,177.00000	1,251	22.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			6.00000	5	22.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			5.00000	6	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,835.00000	1,760	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	1	33.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,830.00000	3,755	33.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	33.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,829.00000	7,754	33.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,121.00000	4,196	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,121.00000	2,196	27.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	27.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,128.00000	1,201	21.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			7.00000	5	21.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			5.00000	6	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,884.00000	1,810	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	1	33.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,880.00000	3,805	33.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	33.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,879.00000	7,804	33.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,071.00000	4,146	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,071.00000	3,146	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,071.00000	2,146	28.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			1.00000	0	28.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,079.00000	1,152	21.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			8.00000	6	21.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			5.00000	5	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,934.00000	1,859	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	1	33.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,930.00000	3,855	33.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	42.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,930.00000	5,854	42.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	32.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,929.00000	7,854	32.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,321.00000	4,396	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,321.00000	3,396	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,321.00000	2,396	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,325.00000	1,399	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			4.00000	3	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			6.00000	8	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,686.00000	1,612	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		1.00000	1	32.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,680.00000	3,605	32.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	41.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,680.00000	5,604	41.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	34.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,679.00000	7,604	34.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,021.00000	4,096	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,021.00000	3,096	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,021.00000	2,096	28.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		1.00000	0	28.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,030.00000	1,103	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		9.00000	7	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		4.00000	5	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,984.00000	1,909	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	33.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,980.00000	3,904	33.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	42.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,980.00000	5,904	42.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	32.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,979.00000	7,904	32.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,971.00000	4,046	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,971.00000	3,046	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,971.00000	2,047	28.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		1.00000	1	28.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		981.00000	1,054	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		11.00000	8	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		4.00000	5	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,033.00000	1,959	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	33.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,030.00000	3,954	33.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	43.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,030.00000	5,954	43.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,029.00000	7,954	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,821.00000	3,896	23.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	23.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,821.00000	2,896	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,822.00000	1,897	27.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		1.00000	1	27.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.90	Call		3.00000	4	26.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,183.00000	2,108	26.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	34.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,180.00000	4,104	34.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	42.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,180.00000	6,104	42.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,179.00000	8,104	31.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,921.00000	3,996	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,921.00000	2,996	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,922.00000	1,997	28.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		1.00000	1	28.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		933.00000	1,005	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		13.00000	9	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		4.00000	4	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,083.00000	2,008	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	34.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,080.00000	4,004	34.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	43.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,080.00000	6,004	43.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,079.00000	8,004	31.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,871.00000	3,946	23.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	23.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,872.00000	1,947	28.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		1.00000	1	28.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		885.00000	957	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		15.00000	11	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		3.00000	4	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,133.00000	2,058	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	34.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,130.00000	4,054	34.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,129.00000	8,054	31.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.85040	6.77610		16.21	27,401,600.00	4,000	4,018.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		283.00000	322	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		307.00000	272	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		415.00000	465	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		189.00000	164	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		446.00000	497	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		170.00000	147	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		385.00000	434	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		209.00000	183	16.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.60	Call		385.00000	434	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		209.00000	183	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		479.00000	531	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		153.00000	131	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		356.00000	404	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		230.00000	203	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		329.00000	375	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		253.00000	225	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		329.00000	375	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		253.00000	225	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		303.00000	348	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		277.00000	248	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		283.00000	322	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		307.00000	272	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		247.00000	278	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		371.00000	328	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		264.00000	298	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		338.00000	297	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		231.00000	260	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		405.00000	360	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		513.00000	566	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		137.00000	116	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		585.00000	640	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		108.00000	90	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		216.00000	243	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		440.00000	393	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		189.00000	213	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		513.00000	463	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		661.00000	719	16.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		85.00000	68	16.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		700.00000	759	16.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		74.00000	59	16.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		622.00000	679	16.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		96.00000	78	16.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		548.00000	603	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		122.00000	102	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		782.00000	844	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		56.00000	43	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		825.00000	887	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		49.00000	37	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		741.00000	801	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		65.00000	51	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		661.00000	719	16.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		85.00000	68	16.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		585.00000	640	16.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.30	Put		108.00000	90	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,376.00000	4,450	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,376.00000	3,450	27.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	27.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,378.00000	2,452	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		2.00000	2	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,388.00000	1,461	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		12.00000	10	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		44.00000	49	22.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,668.00000	1,599	22.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		5.00000	6	27.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,629.00000	3,556	27.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	31.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,625.00000	5,551	31.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	35.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,624.00000	7,550	35.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,276.00000	4,350	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,276.00000	3,350	28.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	28.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,279.00000	2,353	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		3.00000	2	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,290.00000	1,363	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		14.00000	12	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		41.00000	45	23.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,765.00000	1,695	23.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		5.00000	5	27.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,729.00000	3,655	27.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	31.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,725.00000	5,651	31.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	1	35.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,724.00000	7,650	35.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,226.00000	4,300	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,226.00000	3,300	28.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	28.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,229.00000	2,303	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		3.00000	3	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,242.00000	1,314	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		16.00000	13	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		39.00000	43	23.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,813.00000	1,743	23.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		5.00000	5	27.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,778.00000	3,705	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	31.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,775.00000	5,701	31.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	1	35.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,774.00000	7,700	35.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,176.00000	4,250	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,176.00000	3,251	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,179.00000	2,253	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		3.00000	3	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,193.00000	1,265	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		17.00000	14	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		38.00000	41	23.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,862.00000	1,791	23.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	5	27.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,828.00000	3,755	27.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	31.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,825.00000	5,751	31.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	1	35.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,824.00000	7,750	35.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,193.00000	1,265	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		17.00000	14	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,076.00000	4,150	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,077.00000	3,151	29.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	29.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,080.00000	2,154	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		4.00000	3	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,096.00000	1,167	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		20.00000	17	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		35.00000	38	24.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,959.00000	1,888	24.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	5	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,928.00000	3,854	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,925.00000	5,851	32.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	1	35.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,924.00000	7,850	35.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,126.00000	4,200	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,126.00000	3,201	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,130.00000	2,204	24.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		3.00000	3	24.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,145.00000	1,216	17.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.65	Put		19.00000	16	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		36.00000	40	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,910.00000	1,839	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	5	27.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,878.00000	3,804	27.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	31.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,875.00000	5,801	31.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	1	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,874.00000	7,800	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,326.00000	4,400	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,326.00000	3,400	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,329.00000	2,403	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		2.00000	2	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,339.00000	1,412	18.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		13.00000	11	18.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		43.00000	47	22.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,716.00000	1,647	22.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		5.00000	6	27.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,679.00000	3,605	27.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	31.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,675.00000	5,601	31.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	35.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,674.00000	7,600	35.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,026.00000	4,100	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,027.00000	3,101	29.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	0	29.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,030.00000	2,104	24.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		4.00000	4	24.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,048.00000	1,119	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		22.00000	18	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		34.00000	37	24.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,007.00000	1,936	24.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		4.00000	4	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,978.00000	3,904	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,975.00000	5,901	32.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	1	35.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,974.00000	7,900	35.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,926.00000	4,000	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,927.00000	3,001	30.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		1.00000	1	30.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,931.00000	2,005	23.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		5.00000	4	23.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		957.00000	1,022	16.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		31.00000	22	16.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		30.00000	34	24.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,104.00000	2,034	24.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	4	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,077.00000	4,004	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,075.00000	6,001	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	36.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,074.00000	8,000	36.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,826.00000	3,900	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,827.00000	2,901	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		1.00000	1	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,832.00000	1,905	22.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		6.00000	5	22.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		868.00000	931	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		42.00000	31	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		26.00000	30	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,200.00000	2,130	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	4	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,177.00000	4,103	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	32.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,175.00000	6,101	32.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	36.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,174.00000	8,100	36.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,876.00000	3,950	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,877.00000	2,951	30.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		1.00000	1	30.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,881.00000	1,955	22.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		5.00000	5	22.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		912.00000	976	16.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		36.00000	26	16.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		28.00000	32	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,152.00000	2,082	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	4	28.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,127.00000	4,053	28.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,125.00000	6,051	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	36.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,124.00000	8,050	36.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,976.00000	4,050	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,977.00000	3,051	30.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	1	30.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,981.00000	2,054	23.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		4.00000	4	23.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,002.00000	1,070	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		26.00000	20	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		32.00000	35	24.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,055.00000	1,985	24.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	4	27.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,027.00000	3,954	27.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,025.00000	5,951	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,024.00000	7,950	36.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.89820	6.82330		16.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		383.00000	426	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		360.00000	328	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		483.00000	531	16.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		260.00000	233	16.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		511.00000	560	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		238.00000	212	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		457.00000	503	16.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		283.00000	255	16.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		540.00000	591	15.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		217.00000	192	15.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		431.00000	476	16.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		308.00000	278	16.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,323.00000	4,398	17.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	17.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,324.00000	3,398	22.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		1.00000	0	22.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,329.00000	2,403	23.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		6.00000	5	23.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,348.00000	1,421	17.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		25.00000	23	17.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		88.00000	95	22.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,764.00000	1,697	22.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		15.00000	15	25.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,692.00000	3,617	25.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		4.00000	4	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,680.00000	5,606	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	2	30.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,678.00000	7,603	30.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,273.00000	4,348	17.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	17.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,274.00000	3,348	23.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		1.00000	0	23.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,280.00000	2,354	22.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		6.00000	5	22.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,300.00000	1,373	17.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		26.00000	25	17.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		85.00000	92	22.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,811.00000	1,744	22.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		15.00000	14	25.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,741.00000	3,666	25.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	4	28.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,730.00000	5,655	28.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	2	30.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,728.00000	7,653	30.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,223.00000	4,298	17.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	17.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,224.00000	3,298	23.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		1.00000	0	23.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,230.00000	2,304	22.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		7.00000	6	22.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,252.00000	1,325	16.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		28.00000	27	16.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		82.00000	89	22.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,859.00000	1,791	22.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		14.00000	14	25.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,791.00000	3,715	25.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	4	28.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,780.00000	5,705	28.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,778.00000	7,703	31.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,173.00000	4,248	17.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	17.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,174.00000	3,248	24.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	0	24.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,181.00000	2,255	22.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		8.00000	6	22.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,204.00000	1,277	16.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		30.00000	29	16.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		80.00000	86	22.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,906.00000	1,838	22.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		14.00000	13	25.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,840.00000	3,765	25.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	4	28.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,830.00000	5,755	28.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.65	Call			1.00000	1	31.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			7,828.00000	7,753	31.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call			4,023.00000	4,098	17.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put			0.00000	0	17.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call			3,025.00000	3,099	25.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put			2.00000	1	25.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call			2,033.00000	2,106	21.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			10.00000	8	21.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			1,061.00000	1,134	15.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			38.00000	36	15.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			73.00000	79	23.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			2,049.00000	1,981	23.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			12.00000	11	25.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			3,989.00000	3,913	25.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			3.00000	3	28.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			5,980.00000	5,905	28.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	31.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			7,978.00000	7,903	31.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			0.00000	3,998	17.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	17.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			0.00000	3,000	26.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			0.00000	2	26.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			0.00000	2,008	20.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			0.00000	10	20.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			0.00000	1,040	15.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			0.00000	42	15.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call			0.00000	380	16.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put			0.00000	382	16.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			0.00000	74	23.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			0.00000	2,076	23.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			0.00000	10	25.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			0.00000	4,012	25.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			0.00000	3	28.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			0.00000	6,005	28.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			0.00000	1	31.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			0.00000	8,003	31.48	0.00	0	0.00

Total for Derivatives:								165,246,502.23	21,428	1,016,568.00
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Grand Total:								165,246,502.23	21,428	1,016,568.00
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