



Daily MTM Report

Daily summary for 05/10/2009

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			7.24300	7.23600			0.00	0	0.00
R155 On 31/08/2011 Bond			7.50000	7.48000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.32000	8.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.91000	8.86000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.39500	8.34000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.84000	8.78500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.83500	8.79000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.44500	8.39500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.00000	8.95500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.00000	8.95000			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			8.45000	8.40000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.67020	7.75010		18.59	14,297,252.80	1,864	341,507.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		572.00000	508	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		72.00000	88	18.56	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		280.00000	238	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		230.00000	268	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		256.00000	219	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		255.00000	299	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		113.00000	95	21.56	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		613.00000	675	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		235.00000	201	19.33	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		285.00000	331	19.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		306.00000	259	18.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		206.00000	239	18.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		364.00000	312	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		164.00000	191	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		395.00000	340	18.58	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		145.00000	170	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		364.00000	312	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		164.00000	191	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		334.00000	284	18.58	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		184.00000	214	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		170.00000	144	20.32	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		419.00000	473	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		427.00000	371	18.57	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		127.00000	151	18.57	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		96.00000	81	22.05	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		696.00000	760	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		200.00000	170	19.83	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		350.00000	400	19.83	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		256.00000	219	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		255.00000	299	19.08	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		156.00000	132	20.57	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		456.00000	512	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		280.00000	238	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		230.00000	268	18.83	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	9.20	Call			28.00000	23	26.26	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,478.00000	1,553	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,450.00000	4,530	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,650.00000	5,730	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	40.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,850.00000	6,930	40.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			461.00000	403	18.57	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			111.00000	133	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			42.00000	35	24.78	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,192.00000	1,265	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			611.00000	546	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			61.00000	75	18.56	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			184.00000	156	20.07	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			384.00000	436	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			184.00000	156	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			384.00000	436	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			144.00000	121	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			494.00000	551	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			122.00000	103	21.31	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			572.00000	633	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			122.00000	103	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			572.00000	633	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	34.80	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,250.00000	5,330	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			3.00000	3	29.46	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,803.00000	2,882	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	32.65	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,550.00000	4,630	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			12.00000	9	28.76	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,161.00000	2,238	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			156.00000	132	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			456.00000	512	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			497.00000	436	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			97.00000	116	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			217.00000	185	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			317.00000	365	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			49.00000	40	24.28	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,099.00000	1,170	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			56.00000	47	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,006.00000	1,077	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			133.00000	112	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			533.00000	592	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			104.00000	87	21.81	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 14/12/2009 Currency Future	8.30	Put			654.00000	717	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			89.00000	74	22.30	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			739.00000	804	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			76.00000	63	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			826.00000	893	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			70.00000	59	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			870.00000	939	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			82.00000	69	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			782.00000	848	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			104.00000	87	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			654.00000	717	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			82.00000	69	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			782.00000	848	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			96.00000	81	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			696.00000	760	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			20.00000	16	27.75	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,770.00000	1,846	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			70.00000	59	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			870.00000	939	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			65.00000	54	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			915.00000	984	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			65.00000	54	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			915.00000	984	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			52.00000	43	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,052.00000	1,123	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			61.00000	50	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			961.00000	1,030	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			39.00000	33	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,239.00000	1,312	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			42.00000	35	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,192.00000	1,265	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			45.00000	38	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,145.00000	1,217	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			56.00000	47	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,006.00000	1,077	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			37.00000	31	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,287.00000	1,360	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			30.00000	25	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,430.00000	1,505	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			25.00000	21	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,575.00000	1,650	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			22.00000	18	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,672.00000	1,748	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			21.00000	17	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,721.00000	1,797	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 14/12/2009 Currency Future	9.30	Call			25.00000	21	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,575.00000	1,650	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			19.00000	15	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,819.00000	1,895	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			21.00000	17	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,721.00000	1,797	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			14.00000	10	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,064.00000	2,140	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			7.00000	5	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,407.00000	2,485	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			10.00000	7	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,259.00000	2,337	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			13.00000	10	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,113.00000	2,189	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			13.00000	10	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,113.00000	2,189	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			9.00000	7	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,309.00000	2,386	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			5.00000	4	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,605.00000	2,684	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			4.00000	3	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,704.00000	2,783	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			4.00000	3	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,754.00000	2,833	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			3.00000	2	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,853.00000	2,932	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	2	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,052.00000	3,131	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,301.00000	3,381	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,251.00000	3,331	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			2.00000	1	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,152.00000	3,231	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			6.00000	4	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,555.00000	2,634	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			5.00000	3	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,654.00000	2,733	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			3.00000	2	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,903.00000	2,982	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			2.00000	2	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,002.00000	3,082	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	2	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,052.00000	3,131	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			7.00000	5	29.09	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 14/12/2009 Currency Future	10.20	Put		2,457.00000	2,535	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		8.00000	6	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,358.00000	2,436	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		3.00000	3	29.46	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,803.00000	2,882	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		3.00000	2	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,953.00000	3,032	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		8.00000	6	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,358.00000	2,436	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1.00000	1	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,401.00000	3,481	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	1	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,351.00000	3,431	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,551.00000	3,630	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1.00000	1	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,451.00000	3,531	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	32.65	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,550.00000	4,630	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,850.00000	3,930	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		1.00000	0	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,750.00000	3,830	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,250.00000	4,330	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,650.00000	4,730	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,050.00000	5,130	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,450.00000	5,530	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,150.00000	4,230	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,950.00000	5,030	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,350.00000	5,430	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		32.00000	27	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,382.00000	1,456	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		16.00000	13	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,966.00000	2,042	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,350.00000	4,430	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,550.00000	5,630	35.73	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	9.60	Call			18.00000	15	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,868.00000	1,944	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			7.00000	5	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,457.00000	2,535	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	1	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,651.00000	3,730	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,850.00000	4,930	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			49.00000	40	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,099.00000	1,170	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,050.00000	4,130	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	36.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,850.00000	5,930	36.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,750.00000	4,830	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,350.00000	5,430	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,950.00000	6,030	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,950.00000	4,030	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,150.00000	5,230	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,750.00000	5,830	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,050.00000	5,130	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			24.00000	19	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,624.00000	1,699	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			11.00000	8	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,210.00000	2,288	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,000.00000	4,080	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,600.00000	4,680	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,200.00000	5,280	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,800.00000	5,880	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,050.00000	4,130	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			27.00000	22	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,527.00000	1,602	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	30.01	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	11.05	Put		3,301.00000	3,381	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,900.00000	3,980	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,500.00000	4,580	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,100.00000	5,180	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		32.00000	27	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,382.00000	1,456	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,350.00000	4,430	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		15.00000	11	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,015.00000	2,091	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		2.00000	1	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,202.00000	3,281	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		1.00000	0	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,800.00000	3,880	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,400.00000	4,480	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,500.00000	5,580	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,551.00000	3,630	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		45.00000	38	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,145.00000	1,217	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1.00000	1	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,501.00000	3,580	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,100.00000	4,180	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		28.00000	23	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,478.00000	1,553	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1.00000	1	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,601.00000	3,680	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,200.00000	4,280	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,800.00000	4,880	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,000.00000	6,080	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,150.00000	4,230	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	37.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,150.00000	6,230	37.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,050.00000	6,130	37.36	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	11.85	Call			0.00000	0	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,100.00000	4,180	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,700.00000	4,780	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,900.00000	5,980	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	38.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,250.00000	6,330	38.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,900.00000	3,980	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,100.00000	5,180	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	38.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,300.00000	6,380	38.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,700.00000	5,780	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,600.00000	5,680	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			61.00000	50	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			961.00000	1,030	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,900.00000	4,980	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,300.00000	5,380	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			611.00000	546	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			61.00000	75	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			39.00000	33	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,239.00000	1,312	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			2.00000	1	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,102.00000	3,181	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	0	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,800.00000	3,880	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,600.00000	5,680	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			534.00000	471	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			84.00000	101	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			871.00000	797	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			20.00000	27	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			280.00000	238	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			230.00000	268	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			917.00000	842	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			17.00000	22	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			7.00000	5	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,407.00000	2,485	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			825.00000	752	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 14/12/2009 Currency Future	6.95	Put			25.00000	32	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			6.00000	4	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,506.00000	2,584	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,600.00000	4,680	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			825.00000	752	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			25.00000	32	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			963.00000	888	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			13.00000	18	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,200.00000	4,120	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,700.00000	2,620	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,206.00000	1,127	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			6.00000	7	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	43.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,800.00000	7,880	43.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,450.00000	4,370	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,950.00000	2,870	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,453.00000	1,374	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			3.00000	4	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			235.00000	201	19.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			285.00000	331	19.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	42.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,550.00000	7,630	42.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,900.00000	4,980	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,750.00000	2,670	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,752.00000	1,672	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			2.00000	2	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			780.00000	709	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			30.00000	39	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,951.00000	1,871	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	42.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,400.00000	7,480	42.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,000.00000	2,920	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,001.00000	1,921	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,011.00000	935	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			11.00000	14	18.53	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	15.25	Call			0.00000	0	42.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,500.00000	7,580	42.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,900.00000	2,820	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,901.00000	1,821	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	43.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,600.00000	7,680	43.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,850.00000	2,770	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,851.00000	1,772	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	1	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,650.00000	7,730	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,100.00000	3,020	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,101.00000	2,021	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,108.00000	1,029	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			8.00000	9	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,150.00000	3,070	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,151.00000	2,071	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,157.00000	1,078	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			7.00000	8	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	42.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,350.00000	7,430	42.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,300.00000	3,220	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,300.00000	2,221	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,305.00000	1,226	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			5.00000	5	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			427.00000	371	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			127.00000	151	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			11.00000	8	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,210.00000	2,288	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	41.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,200.00000	7,280	41.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,400.00000	3,320	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,400.00000	2,320	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,404.00000	1,324	20.66	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 14/12/2009 Currency Future	6.35	Put			4.00000	4	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	41.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,100.00000	7,180	41.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,450.00000	3,370	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,450.00000	2,370	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	41.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,050.00000	7,130	41.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,500.00000	3,420	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,500.00000	2,420	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,503.00000	1,423	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			3.00000	3	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	40.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,000.00000	7,080	40.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,350.00000	3,270	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,350.00000	2,271	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,354.00000	1,275	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			4.00000	5	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	41.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,150.00000	7,230	41.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,700.00000	3,620	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,702.00000	1,622	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	2	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			737.00000	666	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			37.00000	46	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	40.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,800.00000	6,880	40.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,800.00000	3,720	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,800.00000	2,720	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,801.00000	1,722	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			1.00000	2	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			1.00000	0	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,701.00000	3,780	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	39.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,700.00000	6,780	39.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,200.00000	6,280	37.91	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	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,200.00000	8,280	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,300.00000	4,380	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,300.00000	8,380	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,600.00000	3,520	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,600.00000	2,520	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,602.00000	1,523	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			2.00000	3	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			652.00000	585	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			52.00000	64	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	38.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,400.00000	6,480	38.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,400.00000	8,480	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	39.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,500.00000	6,580	39.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,500.00000	8,580	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,550.00000	3,470	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,550.00000	2,470	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,553.00000	1,473	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			3.00000	3	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	38.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,450.00000	6,530	38.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,450.00000	8,530	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	39.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,650.00000	6,730	39.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,650.00000	8,730	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,700.00000	8,780	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,250.00000	3,170	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,250.00000	2,171	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,256.00000	1,176	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			6.00000	6	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	39.93	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 14/12/2009 Currency Future	14.50	Put			6,750.00000	6,830	39.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,750.00000	8,830	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	39.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,550.00000	6,630	39.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,550.00000	8,630	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,750.00000	3,670	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,250.00000	8,330	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,900.00000	3,820	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,100.00000	6,180	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,100.00000	8,180	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,650.00000	3,570	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,650.00000	2,570	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,652.00000	1,572	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			2.00000	2	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			694.00000	625	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			44.00000	55	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	38.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,350.00000	6,430	38.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,350.00000	8,430	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,850.00000	3,770	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,150.00000	8,230	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	39.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,600.00000	6,680	39.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,600.00000	8,680	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,950.00000	3,870	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,950.00000	2,870	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,951.00000	1,871	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			963.00000	888	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			13.00000	18	18.53	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	15.80	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,050.00000	8,130	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			4,000.00000	3,920	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,000.00000	8,080	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,100.00000	4,020	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			17.00000	14	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			1,917.00000	1,994	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,900.00000	7,980	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,150.00000	4,070	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			18.00000	15	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,868.00000	1,944	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	43.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,850.00000	7,930	43.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			4,050.00000	3,970	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			3,050.00000	2,970	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			2,051.00000	1,971	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			1,059.00000	982	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			9.00000	12	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			16.00000	13	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,966.00000	2,042	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			7,950.00000	8,030	44.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,200.00000	4,120	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,200.00000	3,120	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,201.00000	2,121	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	1	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,206.00000	1,127	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			6.00000	7	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,250.00000	4,170	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	43.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,750.00000	7,830	43.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,300.00000	4,220	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,300.00000	3,220	29.95	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	4.45	Put		0.00000	0	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,300.00000	2,221	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,305.00000	1,226	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		5.00000	5	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	43.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,700.00000	7,780	43.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.80120	7.88310		18.87	1,060,963.20	136	29,429.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		806.00000	742	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		123.00000	141	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		461.00000	414	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		328.00000	363	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		392.00000	353	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		409.00000	452	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		184.00000	163	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,001.00000	1,062	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		436.00000	390	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		353.00000	389	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		515.00000	464	18.76	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		282.00000	313	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		961.00000	892	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		78.00000	91	18.24	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		487.00000	438	18.80	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		304.00000	337	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		412.00000	371	19.06	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		379.00000	420	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		543.00000	491	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		260.00000	289	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		307.00000	275	20.20	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		574.00000	623	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		487.00000	438	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		304.00000	337	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		34.00000	30	29.92	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,201.00000	3,278	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		16.00000	11	31.45	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,433.00000	4,509	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		572.00000	518	18.68	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		239.00000	267	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		220.00000	196	21.53	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		837.00000	895	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		126.00000	112	23.99	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,393.00000	1,461	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		77.00000	67	26.59	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,044.00000	2,116	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		253.00000	226	20.96	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 15/03/2010 Currency Future	8.35	Put			720.00000	775	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			88.00000	77	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,855.00000	1,926	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			338.00000	303	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			505.00000	552	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			322.00000	289	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			539.00000	587	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			355.00000	319	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			472.00000	518	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			292.00000	261	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			609.00000	660	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			231.00000	206	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			798.00000	854	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			242.00000	215	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			759.00000	814	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			266.00000	237	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			683.00000	736	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			279.00000	249	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			646.00000	698	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			211.00000	187	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			877.00000	936	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			192.00000	171	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			959.00000	1,020	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			201.00000	179	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			918.00000	978	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			176.00000	156	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,043.00000	1,105	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			155.00000	137	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,172.00000	1,236	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			137.00000	121	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,304.00000	1,370	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			149.00000	132	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,215.00000	1,280	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			162.00000	143	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,129.00000	1,192	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			113.00000	99	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,530.00000	1,598	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			105.00000	92	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,621.00000	1,691	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			94.00000	83	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,761.00000	1,832	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			101.00000	89	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,668.00000	1,738	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			88.00000	77	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,855.00000	1,926	25.89	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 15/03/2010 Currency Future	11.50	Call			27.00000	23	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,644.00000	3,722	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			91.00000	80	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,808.00000	1,879	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			74.00000	65	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,091.00000	2,164	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			66.00000	58	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,233.00000	2,307	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			55.00000	48	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,472.00000	2,547	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			64.00000	56	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,281.00000	2,354	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			71.00000	62	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,138.00000	2,211	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			71.00000	62	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,138.00000	2,211	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			62.00000	54	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,328.00000	2,402	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			62.00000	54	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,328.00000	2,402	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			48.00000	42	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,665.00000	2,741	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			47.00000	41	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,714.00000	2,789	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			50.00000	43	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,617.00000	2,692	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			45.00000	39	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,762.00000	2,838	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			41.00000	36	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,908.00000	2,984	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			35.00000	30	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,152.00000	3,229	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			31.00000	26	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,397.00000	3,475	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			31.00000	27	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,348.00000	3,426	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			33.00000	29	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,250.00000	3,328	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			32.00000	28	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,299.00000	3,377	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			39.00000	33	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,005.00000	3,082	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			40.00000	34	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,957.00000	3,033	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			36.00000	31	29.65	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 15/03/2010 Currency Future	10.95	Put		3,103.00000	3,180	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		34.00000	30	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,201.00000	3,278	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		37.00000	32	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,054.00000	3,131	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		42.00000	37	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,859.00000	2,936	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		45.00000	39	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,762.00000	2,838	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		40.00000	34	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,957.00000	3,033	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		30.00000	26	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,447.00000	3,524	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		28.00000	24	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,585.00000	3,663	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		29.00000	25	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,496.00000	3,574	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		29.00000	25	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,496.00000	3,574	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		28.00000	24	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,545.00000	3,623	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		25.00000	21	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,792.00000	3,870	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		27.00000	24	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,594.00000	3,672	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		24.00000	20	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,891.00000	3,969	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		26.00000	22	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,693.00000	3,771	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		25.00000	22	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,742.00000	3,821	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		82.00000	72	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,949.00000	2,021	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		66.00000	58	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,233.00000	2,307	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		57.00000	50	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,424.00000	2,499	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		53.00000	46	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,520.00000	2,595	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		13.00000	8	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,680.00000	4,756	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		97.00000	86	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,714.00000	1,785	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		25.00000	22	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,742.00000	3,821	31.45	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 15/03/2010 Currency Future	13.70	Call			6.00000	1	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,822.00000	5,900	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			108.00000	96	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,575.00000	1,645	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			39.00000	33	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,005.00000	3,082	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			6.00000	2	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,673.00000	5,751	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			117.00000	103	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,484.00000	1,552	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			7.00000	2	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,574.00000	5,651	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			122.00000	107	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,438.00000	1,506	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			33.00000	29	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,250.00000	3,328	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			7.00000	2	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,524.00000	5,601	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			131.00000	116	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,348.00000	1,415	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			7.00000	3	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,424.00000	5,501	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			23.00000	19	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,989.00000	4,067	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			4.00000	1	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,071.00000	6,150	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			85.00000	75	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,902.00000	1,974	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			24.00000	21	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,841.00000	3,920	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			23.00000	20	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,940.00000	4,019	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			5.00000	1	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,022.00000	6,100	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			23.00000	19	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,989.00000	4,067	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			21.00000	16	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,088.00000	4,165	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			19.00000	15	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,186.00000	4,263	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			4.00000	1	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,270.00000	6,350	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			79.00000	70	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,996.00000	2,069	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			30.00000	26	30.62	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 15/03/2010 Currency Future	11.30	Put		3,447.00000	3,524	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		23.00000	20	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,940.00000	4,019	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		22.00000	18	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,039.00000	4,116	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		4.00000	1	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,121.00000	6,200	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		5.00000	1	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,922.00000	6,000	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		113.00000	99	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,530.00000	1,598	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		6.00000	2	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,623.00000	5,701	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		169.00000	150	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,086.00000	1,148	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		8.00000	3	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,325.00000	5,402	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		149.00000	132	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,215.00000	1,280	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		44.00000	38	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,811.00000	2,887	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		32.00000	28	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,299.00000	3,377	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		7.00000	2	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,474.00000	5,551	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		37.00000	32	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,054.00000	3,131	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		28.00000	24	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,545.00000	3,623	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		6.00000	2	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,723.00000	5,800	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		47.00000	41	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,714.00000	2,789	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		44.00000	38	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,811.00000	2,887	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		8.00000	3	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,375.00000	5,452	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		143.00000	126	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,259.00000	1,325	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		6.00000	1	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,773.00000	5,850	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		8.00000	3	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,275.00000	5,352	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		52.00000	45	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,569.00000	2,644	28.12	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	13.00	Call			9.00000	4	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,126.00000	5,203	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			53.00000	46	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,520.00000	2,595	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			10.00000	4	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,076.00000	5,153	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			10.00000	5	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,977.00000	5,054	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			59.00000	52	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,376.00000	2,451	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			55.00000	48	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,472.00000	2,547	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			10.00000	5	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,027.00000	5,103	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			69.00000	60	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,186.00000	2,259	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			14.00000	8	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,630.00000	4,707	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			79.00000	70	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,996.00000	2,069	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			15.00000	9	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,531.00000	4,608	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			373.00000	335	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			440.00000	484	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			15.00000	10	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,482.00000	4,559	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			64.00000	56	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,281.00000	2,354	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			59.00000	52	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,376.00000	2,451	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			12.00000	6	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,828.00000	4,905	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			77.00000	67	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,044.00000	2,116	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			14.00000	9	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,581.00000	4,657	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			85.00000	75	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,902.00000	1,974	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			101.00000	89	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,668.00000	1,738	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			15.00000	10	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,482.00000	4,559	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			108.00000	96	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,575.00000	1,645	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			16.00000	11	31.51	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		4,383.00000	4,460	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		603.00000	547	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		219.00000	246	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,233.00000	4,151	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,735.00000	2,653	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,269.00000	1,192	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		36.00000	41	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		12.00000	7	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,779.00000	4,855	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,768.00000	7,849	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,483.00000	4,401	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,984.00000	2,902	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,505.00000	1,426	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		22.00000	24	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	0	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,518.00000	7,599	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		734.00000	673	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		151.00000	172	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		131.00000	116	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,348.00000	1,415	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		122.00000	107	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,438.00000	1,506	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		91.00000	80	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,808.00000	1,879	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		20.00000	15	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,137.00000	4,214	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,785.00000	2,703	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,794.00000	1,714	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		11.00000	13	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		882.00000	815	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		99.00000	114	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		18.00000	14	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,235.00000	4,312	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		9.00000	3	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,225.00000	5,302	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,934.00000	2,853	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	1	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,941.00000	1,860	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		8.00000	9	20.85	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			1,002.00000	932	18.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			69.00000	81	18.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,990.00000	1,909	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			7.00000	8	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,044.00000	972	18.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			61.00000	71	18.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,034.00000	2,952	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,039.00000	1,958	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			6.00000	7	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,087.00000	1,014	18.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			54.00000	63	18.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,835.00000	2,753	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,843.00000	1,763	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			10.00000	11	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			921.00000	853	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			88.00000	102	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,134.00000	3,052	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,138.00000	2,057	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			5.00000	6	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,177.00000	1,101	18.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			44.00000	50	18.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,184.00000	3,102	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,188.00000	2,107	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			5.00000	5	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,223.00000	1,146	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			40.00000	45	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			17.00000	12	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,334.00000	4,411	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,334.00000	3,252	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,337.00000	2,255	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	4	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,363.00000	1,285	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			30.00000	33	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			9.00000	4	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,176.00000	5,253	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,384.00000	3,302	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,387.00000	2,305	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			4.00000	4	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,410.00000	1,331	19.06	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	6.50	Put			27.00000	30	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,484.00000	3,402	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,486.00000	2,404	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			3.00000	3	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			666.00000	608	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			183.00000	207	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,434.00000	3,352	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,436.00000	2,355	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			3.00000	3	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,457.00000	1,378	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			24.00000	27	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			634.00000	577	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			201.00000	226	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,284.00000	3,202	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,287.00000	2,206	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			4.00000	4	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,316.00000	1,238	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			33.00000	37	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,534.00000	3,452	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,536.00000	2,454	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			3.00000	3	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,553.00000	1,473	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			19.00000	22	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			700.00000	640	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			167.00000	189	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,683.00000	3,602	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	0	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,685.00000	2,603	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			2.00000	2	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,697.00000	1,617	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			14.00000	16	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,783.00000	3,702	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			12.00000	7	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,729.00000	4,806	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			4.00000	1	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,221.00000	6,300	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,217.00000	8,299	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			3.00000	1	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,320.00000	6,400	30.44	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	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,317.00000	8,399	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,584.00000	3,502	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,586.00000	2,504	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			2.00000	3	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,601.00000	1,521	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			17.00000	20	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			3.00000	1	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,420.00000	6,500	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,417.00000	8,499	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			3.00000	1	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,520.00000	6,600	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,517.00000	8,599	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			3.00000	1	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,470.00000	6,550	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,467.00000	8,549	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			2.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,669.00000	6,750	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,667.00000	8,749	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			2.00000	1	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,719.00000	6,800	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,717.00000	8,799	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,234.00000	3,152	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,238.00000	2,156	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	5	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			2.00000	1	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,769.00000	6,850	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,767.00000	8,849	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			3.00000	1	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,569.00000	6,650	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,567.00000	8,649	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,733.00000	3,652	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,746.00000	1,665	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			13.00000	14	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			844.00000	778	18.36	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 15/03/2010 Currency Future	7.15	Put		111.00000	127	18.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		18.00000	13	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,285.00000	4,362	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,267.00000	8,349	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,833.00000	3,751	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		4.00000	1	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,171.00000	6,250	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,167.00000	8,249	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,883.00000	3,801	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,885.00000	2,803	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		1.00000	2	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,892.00000	1,811	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		9.00000	10	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,117.00000	8,199	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,634.00000	3,552	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,635.00000	2,554	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		2.00000	2	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,649.00000	1,569	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		16.00000	18	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		770.00000	707	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		137.00000	156	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		3.00000	1	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,370.00000	6,450	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,367.00000	8,449	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		2.00000	1	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,619.00000	6,700	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,617.00000	8,699	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,983.00000	3,901	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,017.00000	8,099	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		4,033.00000	3,951	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		5.00000	1	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		5,972.00000	6,050	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		7,967.00000	8,049	33.03	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 15/03/2010 Currency Future	3.80	Call		4,083.00000	4,001	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		3,084.00000	3,002	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		1.00000	1	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		2,089.00000	2,008	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		6.00000	6	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		1,132.00000	1,056	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		49.00000	55	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		1.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		7,917.00000	7,999	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		4,183.00000	4,101	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,184.00000	3,102	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,188.00000	2,107	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		5.00000	5	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,223.00000	1,146	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		40.00000	45	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		7,817.00000	7,899	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,333.00000	4,251	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,334.00000	3,252	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,337.00000	2,255	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	4	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,363.00000	1,285	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		30.00000	33	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		572.00000	518	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		239.00000	267	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		1.00000	0	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,668.00000	7,749	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,283.00000	4,201	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		1.00000	0	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,718.00000	7,799	32.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.93240	8.01580		19.10	0.00	0	16,472.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,010.00000	943	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		144.00000	160	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		611.00000	561	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		395.00000	428	18.88	0.00	0	100.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		518.00000	475	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		502.00000	543	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		241.00000	219	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,325.00000	1,387	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 14/06/2010 Currency Future	8.05	Call			499.00000	457	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			533.00000	575	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			540.00000	494	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			474.00000	511	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			637.00000	585	18.81	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			371.00000	403	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			611.00000	561	18.88	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			395.00000	428	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			587.00000	538	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			421.00000	455	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			663.00000	610	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			347.00000	377	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			430.00000	393	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			665.00000	711	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			415.00000	379	20.22	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			699.00000	747	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			540.00000	494	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			474.00000	511	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			55.00000	50	30.80	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,189.00000	4,267	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			34.00000	30	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,418.00000	5,498	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			5.00000	4	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,490.00000	9,572	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			563.00000	515	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			447.00000	483	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			201.00000	183	23.72	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,586.00000	1,650	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			146.00000	132	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,131.00000	2,200	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			718.00000	662	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			302.00000	330	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			386.00000	352	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			770.00000	820	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			463.00000	424	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			597.00000	642	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			446.00000	408	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			631.00000	676	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			400.00000	365	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			734.00000	783	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			360.00000	328	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			844.00000	896	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			335.00000	306	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			920.00000	973	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			373.00000	340	20.70	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	8.45	Put			807.00000	857	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			347.00000	316	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			881.00000	934	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			324.00000	295	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			958.00000	1,013	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			227.00000	206	23.09	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,411.00000	1,474	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			313.00000	285	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			997.00000	1,053	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			293.00000	266	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,077.00000	1,134	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			303.00000	275	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,037.00000	1,093	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			283.00000	258	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,117.00000	1,175	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			257.00000	234	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,241.00000	1,301	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			274.00000	249	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,158.00000	1,217	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			249.00000	226	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,283.00000	1,344	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			234.00000	212	22.93	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,368.00000	1,430	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			265.00000	241	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,199.00000	1,259	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			190.00000	173	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,674.00000	1,740	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			175.00000	159	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,809.00000	1,877	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			185.00000	168	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,719.00000	1,786	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			166.00000	151	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,900.00000	1,968	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			180.00000	163	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,764.00000	1,831	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			61.00000	55	30.33	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,945.00000	4,023	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			170.00000	155	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,855.00000	1,922	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			135.00000	122	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,269.00000	2,339	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			118.00000	106	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,502.00000	2,574	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			131.00000	118	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,315.00000	2,386	26.10	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 14/06/2010 Currency Future	10.05	Call			142.00000	129	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,176.00000	2,246	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			201.00000	183	23.72	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,586.00000	1,650	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			162.00000	147	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,946.00000	2,015	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			154.00000	140	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,038.00000	2,107	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			138.00000	125	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,223.00000	2,293	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			124.00000	112	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,408.00000	2,480	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			50.00000	44	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,434.00000	4,512	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			158.00000	143	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,992.00000	2,061	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			150.00000	136	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,084.00000	2,154	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			127.00000	115	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,362.00000	2,433	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			121.00000	109	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,455.00000	2,527	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			49.00000	43	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,483.00000	4,561	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			154.00000	140	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,038.00000	2,107	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			124.00000	112	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,408.00000	2,480	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			112.00000	101	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,596.00000	2,669	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			46.00000	41	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,630.00000	4,708	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			142.00000	129	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,176.00000	2,246	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			121.00000	109	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,455.00000	2,527	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			115.00000	104	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,549.00000	2,621	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			109.00000	98	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,643.00000	2,716	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			104.00000	94	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,738.00000	2,811	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			43.00000	38	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,777.00000	4,856	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			158.00000	143	25.16	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 14/06/2010 Currency Future	9.85	Put		1,992.00000	2,061	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		47.00000	42	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,581.00000	4,659	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		196.00000	178	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,630.00000	1,695	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		150.00000	136	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,084.00000	2,154	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		663.00000	610	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		347.00000	377	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		162.00000	147	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,946.00000	2,015	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		54.00000	48	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,238.00000	4,316	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		690.00000	636	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		324.00000	353	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		207.00000	188	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,542.00000	1,606	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		196.00000	178	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,630.00000	1,695	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		53.00000	47	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,287.00000	4,365	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		214.00000	194	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,498.00000	1,562	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,266.00000	4,183	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,772.00000	2,689	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		6.00000	6	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,334.00000	1,259	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		69.00000	76	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		79.00000	71	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,313.00000	3,389	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		25.00000	22	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,259.00000	6,339	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		14.00000	12	35.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,748.00000	7,829	35.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,516.00000	4,433	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,020.00000	2,937	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		4.00000	5	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,558.00000	1,480	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		42.00000	47	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		88.00000	79	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,072.00000	3,147	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		47.00000	43	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,532.00000	4,610	31.41	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 14/06/2010 Currency Future	14.00	Call		27.00000	24	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,012.00000	6,092	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		15.00000	13	35.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,499.00000	7,581	35.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		871.00000	809	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		205.00000	227	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		220.00000	200	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,454.00000	1,517	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		185.00000	168	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,719.00000	1,786	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		62.00000	56	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,897.00000	3,974	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,821.00000	2,738	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		6.00000	6	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,838.00000	1,757	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		22.00000	25	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		974.00000	908	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		158.00000	176	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		81.00000	73	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,265.00000	3,340	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		36.00000	32	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,220.00000	5,300	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,030.00000	1,948	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		14.00000	16	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,122.00000	1,052	17.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		107.00000	120	17.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		59.00000	53	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,043.00000	4,121	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		39.00000	35	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,023.00000	5,102	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		76.00000	68	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,410.00000	3,486	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		51.00000	45	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,385.00000	4,463	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		34.00000	31	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,368.00000	5,448	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,070.00000	2,987	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,079.00000	1,996	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		13.00000	14	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,164.00000	1,091	17.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		98.00000	108	17.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		73.00000	66	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,507.00000	3,583	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		33.00000	29	33.07	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		5,467.00000	5,547	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,921.00000	2,838	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,933.00000	1,852	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		18.00000	20	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,046.00000	979	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		131.00000	146	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		481.00000	440	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		565.00000	608	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		106.00000	96	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,691.00000	2,764	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		68.00000	62	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,653.00000	3,729	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		31.00000	28	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,616.00000	5,696	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,871.00000	2,788	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	5	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,886.00000	1,805	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		20.00000	22	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		67.00000	61	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,701.00000	3,778	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		45.00000	40	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,679.00000	4,758	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		31.00000	27	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,665.00000	5,745	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		101.00000	91	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,785.00000	2,859	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		66.00000	59	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,750.00000	3,827	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		44.00000	39	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,728.00000	4,807	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		30.00000	27	33.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,714.00000	5,795	33.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		71.00000	64	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,555.00000	3,632	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		32.00000	29	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,517.00000	5,597	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,120.00000	3,036	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,128.00000	2,046	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		12.00000	13	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,206.00000	1,132	17.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		90.00000	99	17.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		118.00000	106	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,502.00000	2,574	26.59	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 14/06/2010 Currency Future	11.40	Call			74.00000	67	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,458.00000	3,534	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,169.00000	3,086	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,178.00000	2,095	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			12.00000	12	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,248.00000	1,174	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			82.00000	91	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,219.00000	3,136	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,227.00000	2,144	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			11.00000	12	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,291.00000	1,216	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			75.00000	83	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			77.00000	70	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,361.00000	3,437	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			52.00000	46	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,336.00000	4,414	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			35.00000	31	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,319.00000	5,399	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,368.00000	3,285	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,375.00000	2,292	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			9.00000	10	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,423.00000	1,346	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			57.00000	63	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			82.00000	74	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,216.00000	3,292	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			37.00000	33	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,171.00000	5,250	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,418.00000	3,335	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			2.00000	2	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,425.00000	2,342	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			9.00000	9	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,467.00000	1,390	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			52.00000	57	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			84.00000	76	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,168.00000	3,244	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			57.00000	51	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,141.00000	4,218	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			37.00000	33	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,122.00000	5,201	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,468.00000	3,385	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			2.00000	2	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,474.00000	2,391	21.06	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 14/06/2010 Currency Future	5.55	Put		8.00000	9	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,513.00000	1,435	18.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		47.00000	52	18.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		747.00000	690	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		281.00000	307	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		86.00000	78	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,120.00000	3,195	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		58.00000	52	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,092.00000	4,169	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		38.00000	34	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,072.00000	5,152	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,518.00000	3,435	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,524.00000	2,441	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		8.00000	8	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		776.00000	718	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		261.00000	286	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,319.00000	3,235	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,326.00000	2,243	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	10	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,378.00000	1,302	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		63.00000	69	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		22.00000	19	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,506.00000	6,587	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		70.00000	63	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,604.00000	3,681	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		22.00000	19	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,556.00000	6,637	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		21.00000	19	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,606.00000	6,686	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,717.00000	3,634	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		1.00000	2	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,722.00000	2,639	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		6.00000	7	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,744.00000	1,664	18.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		28.00000	31	18.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		904.00000	841	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		189.00000	209	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		42.00000	38	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,826.00000	4,905	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		24.00000	21	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,308.00000	6,389	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,767.00000	3,684	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		1.00000	1	27.74	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			1,791.00000	1,710	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			25.00000	28	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			939.00000	874	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			173.00000	192	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			11.00000	9	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,245.00000	8,327	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,667.00000	3,584	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,673.00000	2,589	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	7	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,697.00000	1,617	18.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			31.00000	35	18.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			24.00000	21	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,358.00000	6,438	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			10.00000	9	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,344.00000	8,426	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,568.00000	3,484	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,573.00000	2,490	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,604.00000	1,525	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			38.00000	43	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			807.00000	748	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			241.00000	265	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			23.00000	20	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,457.00000	6,538	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			10.00000	8	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,444.00000	8,526	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			9.00000	8	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,543.00000	8,625	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			9.00000	8	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,494.00000	8,575	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			101.00000	91	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,785.00000	2,859	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			44.00000	39	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,728.00000	4,807	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			20.00000	18	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,705.00000	6,786	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			8.00000	7	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,693.00000	8,775	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			20.00000	18	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,705.00000	6,786	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,269.00000	3,186	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	3	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,276.00000	2,193	19.95	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	5.75	Put		11.00000	11	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		99.00000	89	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,833.00000	2,907	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		20.00000	18	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,754.00000	6,835	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		8.00000	7	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,742.00000	8,824	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		96.00000	87	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,881.00000	2,955	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		20.00000	17	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,804.00000	6,885	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		8.00000	7	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,792.00000	8,874	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		9.00000	7	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,593.00000	8,675	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		11.00000	9	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,295.00000	8,376	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,817.00000	3,734	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		25.00000	22	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,209.00000	6,290	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		11.00000	9	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,195.00000	8,277	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,867.00000	3,784	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		26.00000	23	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,160.00000	6,240	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		12.00000	10	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,146.00000	8,227	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,967.00000	3,883	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,971.00000	2,887	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		5.00000	5	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,982.00000	1,900	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		16.00000	18	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		1,084.00000	1,015	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		118.00000	133	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		27.00000	24	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,061.00000	6,141	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		12.00000	10	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,046.00000	8,128	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		4,017.00000	3,933	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		13.00000	11	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		7,997.00000	8,078	35.96	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	3.90	Call			4,116.00000	4,033	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			28.00000	25	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			5,913.00000	5,993	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			13.00000	11	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,897.00000	7,979	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,166.00000	4,083	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			0.00000	1	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			29.00000	26	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			5,863.00000	5,943	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			13.00000	11	35.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			7,847.00000	7,929	35.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			4,066.00000	3,983	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,070.00000	2,987	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,079.00000	1,996	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			13.00000	14	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,164.00000	1,091	17.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			98.00000	108	17.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			60.00000	54	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			3,994.00000	4,072	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			28.00000	25	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			5,962.00000	6,042	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			13.00000	11	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			7,947.00000	8,029	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			4,216.00000	4,133	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			0.00000	0	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,219.00000	3,136	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,227.00000	2,144	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			11.00000	12	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,291.00000	1,216	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			75.00000	83	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			63.00000	57	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			3,848.00000	3,925	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			29.00000	26	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			5,813.00000	5,894	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			13.00000	12	35.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			7,798.00000	7,879	35.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			65.00000	58	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			3,799.00000	3,876	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			30.00000	27	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,764.00000	5,844	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,316.00000	4,233	29.17	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 14/06/2010 Currency Future	3.70	Put		0.00000	0	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,319.00000	3,235	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,326.00000	2,243	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	10	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,378.00000	1,302	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		63.00000	69	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		14.00000	12	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,698.00000	7,780	35.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.06580	8.14920		19.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		615.00000	572	19.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		616.00000	656	19.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		656.00000	609	19.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		557.00000	593	19.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		701.00000	651	19.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		501.00000	535	19.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		724.00000	674	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		475.00000	508	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		748.00000	697	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		449.00000	481	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		772.00000	720	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		423.00000	455	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		748.00000	697	18.95	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		449.00000	481	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		529.00000	491	20.27	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		780.00000	825	20.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		635.00000	590	19.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		586.00000	624	19.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		561.00000	522	20.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		712.00000	756	20.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		579.00000	538	19.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		679.00000	722	19.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,753.00000	3,669	25.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		3.00000	4	25.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,761.00000	2,679	21.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		12.00000	13	21.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,800.00000	1,722	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		51.00000	56	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		998.00000	938	18.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		249.00000	273	18.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		195.00000	180	25.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,446.00000	2,514	25.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		95.00000	87	29.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,345.00000	4,421	29.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		52.00000	48	33.05	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 13/09/2010 Currency Future	14.40	Put		6,303.00000	6,382	33.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		29.00000	26	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,280.00000	8,360	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,902.00000	3,819	26.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		3.00000	3	26.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,909.00000	2,827	21.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		10.00000	11	21.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,938.00000	1,859	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		39.00000	43	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		1,096.00000	1,033	17.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		197.00000	218	17.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		209.00000	192	25.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,309.00000	2,376	25.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		100.00000	91	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,201.00000	4,276	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		55.00000	50	32.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,156.00000	6,234	32.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		31.00000	28	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,132.00000	8,212	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,852.00000	3,769	26.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		3.00000	3	26.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,860.00000	2,777	21.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		11.00000	12	21.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,892.00000	1,813	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		43.00000	47	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		1,062.00000	1,001	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		213.00000	235	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		204.00000	188	25.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,355.00000	2,422	25.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		98.00000	90	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,249.00000	4,324	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		54.00000	49	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,205.00000	6,283	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		31.00000	27	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,181.00000	8,261	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		4,002.00000	3,918	26.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	2	26.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		3,008.00000	2,925	22.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		9.00000	9	22.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		2,031.00000	1,951	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		32.00000	35	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,165.00000	1,101	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		166.00000	185	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		218.00000	201	25.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,219.00000	2,285	25.03	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 13/09/2010 Currency Future	12.15	Call			103.00000	95	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,104.00000	4,179	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			57.00000	52	32.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,057.00000	6,136	32.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			33.00000	29	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,034.00000	8,113	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			4,051.00000	3,968	26.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			2.00000	2	26.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			3,057.00000	2,975	22.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			8.00000	9	22.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			2,079.00000	1,998	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			30.00000	32	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,204.00000	1,136	17.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			155.00000	170	17.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			223.00000	206	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,174.00000	2,240	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			105.00000	97	29.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,056.00000	4,131	29.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			57.00000	52	32.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,008.00000	6,087	32.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			33.00000	30	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			7,984.00000	8,064	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			4,101.00000	4,018	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			3,107.00000	3,024	22.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			8.00000	8	22.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			2,128.00000	2,045	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			28.00000	29	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,244.00000	1,171	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			144.00000	156	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			228.00000	211	24.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,128.00000	2,195	24.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			106.00000	98	29.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,007.00000	4,083	29.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			58.00000	53	32.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			5,959.00000	6,037	32.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			34.00000	31	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			7,934.00000	8,015	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			4,200.00000	4,117	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	2	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,206.00000	3,123	23.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	23.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,224.00000	2,142	18.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			25.00000	26	18.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,324.00000	1,251	17.62	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 13/09/2010 Currency Future	6.95	Put			125.00000	135	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			237.00000	220	24.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,038.00000	2,104	24.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			110.00000	101	29.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			3,911.00000	3,986	29.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			59.00000	55	32.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,860.00000	5,939	32.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			34.00000	31	34.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,835.00000	7,916	34.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,250.00000	4,167	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,256.00000	3,173	23.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			6.00000	7	23.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,273.00000	2,190	19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			23.00000	24	19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,365.00000	1,291	17.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			116.00000	125	17.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			243.00000	225	24.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			1,993.00000	2,059	24.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			111.00000	103	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,862.00000	3,937	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			60.00000	55	32.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,811.00000	5,889	32.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			35.00000	32	34.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,786.00000	7,866	34.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,350.00000	4,267	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,355.00000	3,272	23.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			6.00000	6	23.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,370.00000	2,287	19.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			21.00000	22	19.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,449.00000	1,374	17.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			100.00000	108	17.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			254.00000	235	24.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			1,904.00000	1,969	24.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			115.00000	106	28.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,766.00000	3,840	28.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			62.00000	57	32.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,713.00000	5,791	32.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			36.00000	32	34.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,686.00000	7,767	34.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,300.00000	4,217	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			1.00000	1	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,305.00000	3,222	23.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			6.00000	6	23.57	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		2,321.00000	2,239	19.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		22.00000	23	19.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,407.00000	1,332	17.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		108.00000	116	17.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		248.00000	230	24.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		1,949.00000	2,014	24.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		113.00000	105	28.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,814.00000	3,889	28.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		61.00000	56	32.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,762.00000	5,840	32.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		35.00000	32	34.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,736.00000	7,816	34.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.18220	8.26500		19.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		714.00000	669	19.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		699.00000	737	19.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		696.00000	651	19.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		731.00000	769	19.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		734.00000	687	19.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		669.00000	705	19.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		797.00000	748	19.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		582.00000	615	19.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		819.00000	769	19.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		554.00000	587	19.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		775.00000	727	19.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		610.00000	645	19.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		842.00000	791	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		527.00000	559	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		612.00000	572	20.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		897.00000	939	20.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		596.00000	557	20.53	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		931.00000	975	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		754.00000	707	19.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		639.00000	674	19.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		660.00000	618	20.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		795.00000	836	20.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		627.00000	587	20.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		862.00000	904	20.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		644.00000	602	20.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		829.00000	870	20.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,772.00000	3,689	24.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	24.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,785.00000	2,703	20.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		20.00000	21	20.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,845.00000	1,768	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		80.00000	86	18.08	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 13/12/2010 Currency Future	7.50	Call			1,080.00000	1,020	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			315.00000	338	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			263.00000	244	24.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,498.00000	2,562	24.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			139.00000	129	28.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,374.00000	4,446	28.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			83.00000	77	31.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,318.00000	6,395	31.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			51.00000	47	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,286.00000	8,364	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,871.00000	3,788	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			6.00000	6	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,882.00000	2,800	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			17.00000	18	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,933.00000	1,856	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			68.00000	73	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,140.00000	1,079	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			275.00000	296	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			274.00000	254	24.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,409.00000	2,472	24.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			143.00000	132	28.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,278.00000	4,350	28.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			86.00000	79	31.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,221.00000	6,297	31.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			53.00000	48	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,188.00000	8,266	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,821.00000	3,739	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			6.00000	7	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,833.00000	2,752	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			18.00000	19	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,889.00000	1,812	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			74.00000	80	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			1,110.00000	1,049	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			295.00000	317	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			268.00000	249	24.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,453.00000	2,517	24.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			141.00000	130	28.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,326.00000	4,398	28.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			85.00000	78	31.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,270.00000	6,346	31.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			52.00000	48	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,237.00000	8,315	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			4,020.00000	3,937	25.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			5.00000	5	25.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			3,029.00000	2,947	20.89	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 13/12/2010 Currency Future	5.25	Put		14.00000	14	20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		2,068.00000	1,990	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		53.00000	57	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,237.00000	1,172	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		222.00000	240	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		290.00000	270	24.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,275.00000	2,338	24.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		150.00000	139	28.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,135.00000	4,207	28.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		89.00000	82	31.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,074.00000	6,150	31.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		56.00000	51	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,041.00000	8,119	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		4,070.00000	3,987	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	5	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		3,078.00000	2,996	21.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		13.00000	13	21.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		2,115.00000	2,035	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		50.00000	53	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,274.00000	1,205	17.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		209.00000	223	17.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		296.00000	275	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,231.00000	2,293	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		152.00000	141	28.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,087.00000	4,159	28.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		90.00000	83	31.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,025.00000	6,101	31.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		57.00000	52	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		7,992.00000	8,070	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		4,119.00000	4,037	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		4.00000	4	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		3,128.00000	3,045	21.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		13.00000	13	21.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,162.00000	2,082	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		47.00000	50	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,312.00000	1,242	17.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		197.00000	210	17.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		301.00000	281	24.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,186.00000	2,248	24.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		154.00000	143	28.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,039.00000	4,111	28.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		91.00000	84	31.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		5,976.00000	6,052	31.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		57.00000	53	33.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		7,942.00000	8,021	33.77	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 13/12/2010 Currency Future	4.10	Call			4,168.00000	4,086	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			3.00000	4	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			3,177.00000	3,094	21.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			12.00000	12	21.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			2,209.00000	2,129	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			44.00000	47	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,350.00000	1,280	17.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			185.00000	197	17.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			307.00000	286	24.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,142.00000	2,204	24.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			156.00000	145	28.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			3,991.00000	4,063	28.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			92.00000	85	31.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			5,927.00000	6,003	31.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			58.00000	54	33.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			7,893.00000	7,971	33.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			4,218.00000	4,135	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			3.00000	3	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			3,226.00000	3,144	21.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			11.00000	12	21.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,256.00000	2,176	18.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			41.00000	44	18.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,388.00000	1,318	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			173.00000	185	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			313.00000	291	24.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,098.00000	2,159	24.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			158.00000	147	28.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			3,943.00000	4,015	28.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			93.00000	86	31.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			5,878.00000	5,954	31.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			59.00000	54	33.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			7,844.00000	7,922	33.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,268.00000	4,185	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			3.00000	3	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,276.00000	3,193	22.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			11.00000	11	22.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,304.00000	2,223	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			39.00000	41	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,428.00000	1,356	17.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			163.00000	174	17.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			319.00000	297	23.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,054.00000	2,115	23.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			160.00000	149	27.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			3,895.00000	3,967	27.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			94.00000	87	31.13	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 13/12/2010 Currency Future	14.00	Put		5,829.00000	5,905	31.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		59.00000	55	33.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,794.00000	7,872	33.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,317.00000	4,235	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		2.00000	2	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,325.00000	3,243	22.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		10.00000	11	22.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,351.00000	2,271	18.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		36.00000	38	18.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,467.00000	1,395	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		152.00000	163	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		325.00000	303	23.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,010.00000	2,071	23.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		162.00000	151	27.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		3,847.00000	3,919	27.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		95.00000	88	31.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,780.00000	5,856	31.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		60.00000	55	33.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,745.00000	7,823	33.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		3,971.00000	3,888	25.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		6.00000	6	25.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		2,980.00000	2,898	20.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		15.00000	16	20.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		2,023.00000	1,945	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		58.00000	62	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		1,204.00000	1,140	17.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		239.00000	258	17.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		285.00000	264	24.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,320.00000	2,382	24.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		147.00000	137	28.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,182.00000	4,254	28.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		88.00000	81	31.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,123.00000	6,199	31.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		55.00000	50	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,090.00000	8,168	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.22690	12.31290		16.43	220,084.20	18	36,941.00
£ / R On 14/12/2009 Currency Future	12.30	Call		374.00000	323	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		361.00000	396	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		314.00000	268	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		451.00000	491	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		400.00000	343	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		337.00000	366	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		542.00000	476	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		229.00000	249	16.59	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	11.95	Call			574.00000	507	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			211.00000	230	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			333.00000	285	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			420.00000	459	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			353.00000	303	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			390.00000	427	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			262.00000	223	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			549.00000	596	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			247.00000	209	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			584.00000	632	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			194.00000	163	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			731.00000	786	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			233.00000	197	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			620.00000	670	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			219.00000	185	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			656.00000	708	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			182.00000	153	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			770.00000	826	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			161.00000	135	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			849.00000	908	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			172.00000	144	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			809.00000	867	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			152.00000	127	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			889.00000	950	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			135.00000	112	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			972.00000	1,035	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			112.00000	93	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,099.00000	1,166	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			83.00000	69	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,320.00000	1,392	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			78.00000	65	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,365.00000	1,438	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			74.00000	61	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,411.00000	1,485	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			78.00000	65	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,365.00000	1,438	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			70.00000	58	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,457.00000	1,531	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			66.00000	55	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,503.00000	1,578	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			55.00000	46	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,642.00000	1,719	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			58.00000	49	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,596.00000	1,672	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			99.00000	83	19.79	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	13.40	Put			1,187.00000	1,256	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			127.00000	106	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,014.00000	1,079	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			94.00000	78	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,231.00000	1,301	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			74.00000	61	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,411.00000	1,485	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			62.00000	52	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,549.00000	1,625	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			58.00000	49	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,596.00000	1,672	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			66.00000	55	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,503.00000	1,578	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			88.00000	73	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,275.00000	1,346	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			99.00000	83	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,187.00000	1,256	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			106.00000	88	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,143.00000	1,211	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			127.00000	106	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,014.00000	1,079	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			135.00000	112	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			972.00000	1,035	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			143.00000	119	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			930.00000	992	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			70.00000	58	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,457.00000	1,531	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			94.00000	78	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,231.00000	1,301	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			143.00000	119	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			930.00000	992	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			78.00000	65	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,365.00000	1,438	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			35.00000	31	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,022.00000	2,104	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			49.00000	41	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,736.00000	1,814	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			47.00000	39	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,784.00000	1,862	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			47.00000	39	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,784.00000	1,862	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			44.00000	37	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,831.00000	1,910	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			37.00000	32	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,974.00000	2,055	22.23	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	14.45	Call			32.00000	27	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,169.00000	2,250	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			34.00000	29	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,071.00000	2,152	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			33.00000	28	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,120.00000	2,201	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			30.00000	26	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,218.00000	2,299	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			23.00000	20	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,611.00000	2,693	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			24.00000	21	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,561.00000	2,644	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			28.00000	24	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,316.00000	2,398	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			27.00000	23	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,414.00000	2,496	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			25.00000	21	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,512.00000	2,595	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			22.00000	19	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,709.00000	2,792	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			21.00000	18	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,808.00000	2,891	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			20.00000	17	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,907.00000	2,990	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			16.00000	14	27.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,303.00000	3,387	27.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			44.00000	37	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,831.00000	1,910	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			39.00000	33	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,926.00000	2,006	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			55.00000	46	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,642.00000	1,719	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			28.00000	24	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,316.00000	2,398	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			42.00000	35	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,879.00000	1,958	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			29.00000	25	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,267.00000	2,348	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			27.00000	24	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,365.00000	2,447	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			26.00000	22	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,463.00000	2,545	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			20.00000	17	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,857.00000	2,940	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			58.00000	49	21.05	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	13.85	Put		1,596.00000	1,672	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		52.00000	44	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,689.00000	1,767	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		42.00000	35	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,879.00000	1,958	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		29.00000	25	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,267.00000	2,348	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		23.00000	19	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,660.00000	2,743	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		27.00000	24	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,365.00000	2,447	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		22.00000	18	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,759.00000	2,841	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		33.00000	28	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,120.00000	2,201	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		23.00000	20	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,611.00000	2,693	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		34.00000	29	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,071.00000	2,152	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,015.00000	3,929	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	2	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,525.00000	2,439	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		13.00000	12	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,070.00000	994	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		57.00000	67	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		206.00000	173	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		693.00000	747	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		15.00000	13	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,502.00000	3,586	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		6.00000	5	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,994.00000	5,078	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		3.00000	2	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,490.00000	6,575	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,988.00000	8,074	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,464.00000	4,378	34.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	34.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		2,970.00000	2,884	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		7.00000	7	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,501.00000	1,415	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		38.00000	38	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		18.00000	16	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		3,056.00000	3,139	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		9.00000	7	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,546.00000	4,630	31.53	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	18.35	Call			4.00000	3	34.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,041.00000	6,126	34.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			2.00000	1	37.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,539.00000	7,624	37.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,713.00000	4,627	34.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	34.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,218.00000	3,132	29.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			5.00000	5	29.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,743.00000	1,657	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			31.00000	30	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			482.00000	418	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			269.00000	291	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			10.00000	8	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,297.00000	4,381	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			4.00000	3	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,791.00000	5,876	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			2.00000	1	37.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,289.00000	7,375	37.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			182.00000	153	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			770.00000	826	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			119.00000	99	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,056.00000	1,122	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			49.00000	41	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,736.00000	1,814	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			106.00000	88	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,143.00000	1,211	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			44.00000	37	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,831.00000	1,910	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			52.00000	44	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,689.00000	1,767	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			88.00000	73	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,275.00000	1,346	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,232.00000	2,146	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			19.00000	19	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,260.00000	1,175	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			47.00000	48	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			7.00000	6	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,794.00000	4,879	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			2.00000	2	36.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,789.00000	6,875	36.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,788.00000	8,874	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,119.00000	3,032	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	5	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,134.00000	2,049	24.33	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	Put		21.00000	22	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,165.00000	1,080	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		52.00000	53	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		426.00000	364	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		313.00000	337	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		7.00000	5	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,894.00000	4,978	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		2.00000	2	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,889.00000	6,975	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		1.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,888.00000	8,974	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		1,988.00000	1,901	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		25.00000	24	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,027.00000	951	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		64.00000	74	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		6.00000	5	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		5,043.00000	5,128	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		2.00000	2	36.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		7,039.00000	7,125	36.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		9,038.00000	9,123	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,019.00000	2,933	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		6.00000	6	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,037.00000	1,950	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		24.00000	23	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		19.00000	16	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,006.00000	3,089	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	2	36.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,989.00000	7,075	36.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,988.00000	9,073	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,821.00000	2,735	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		8.00000	8	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,841.00000	1,755	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		28.00000	28	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		903.00000	828	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		90.00000	102	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		296.00000	252	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		483.00000	525	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		17.00000	15	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,204.00000	3,288	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		6.00000	4	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,193.00000	5,278	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	37.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,189.00000	7,275	37.24	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 14/12/2009 Currency Future	21.50	Call		0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		9,188.00000	9,273	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		2,673.00000	2,587	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		10.00000	10	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		1,695.00000	1,608	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		32.00000	31	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		785.00000	713	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		122.00000	136	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		16.00000	14	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,353.00000	3,437	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		5.00000	4	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		5,342.00000	5,427	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	1	37.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		7,339.00000	7,425	37.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		9,337.00000	9,423	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		2,624.00000	2,538	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		11.00000	11	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		1,646.00000	1,560	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		33.00000	33	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		747.00000	676	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		134.00000	149	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		16.00000	13	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		3,403.00000	3,486	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		5.00000	4	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		5,392.00000	5,477	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		2.00000	1	37.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		7,389.00000	7,475	37.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		9,387.00000	9,473	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		2,575.00000	2,489	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		12.00000	12	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		1,597.00000	1,511	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		35.00000	34	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		711.00000	640	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		148.00000	163	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		15.00000	13	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		3,452.00000	3,536	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		5.00000	4	33.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		5,442.00000	5,527	33.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		2.00000	1	37.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		7,439.00000	7,524	37.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		9,437.00000	9,523	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		2,476.00000	2,390	25.85	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	Put			13.00000	13	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			640.00000	571	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			177.00000	195	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			15.00000	12	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,552.00000	3,636	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			5.00000	4	33.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,542.00000	5,627	33.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,537.00000	9,623	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,549.00000	1,463	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			36.00000	36	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			675.00000	605	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			162.00000	178	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			5.00000	4	33.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,492.00000	5,577	33.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			2.00000	1	37.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,489.00000	7,574	37.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,487.00000	9,573	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,772.00000	2,686	27.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			9.00000	9	27.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,792.00000	1,706	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			29.00000	29	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			863.00000	789	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			100.00000	112	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			279.00000	237	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			516.00000	560	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			17.00000	14	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,254.00000	3,337	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			5.00000	4	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,243.00000	5,327	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			2.00000	2	37.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,239.00000	7,325	37.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,237.00000	9,323	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,871.00000	2,785	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			8.00000	8	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,890.00000	1,803	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			27.00000	27	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			943.00000	869	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			81.00000	92	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			18.00000	15	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,155.00000	3,238	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			6.00000	5	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,143.00000	5,228	32.84	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	37.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,139.00000	7,225	37.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,138.00000	9,223	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,268.00000	3,181	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			5.00000	5	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,280.00000	2,195	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			17.00000	18	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,308.00000	1,223	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			45.00000	46	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			511.00000	446	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			249.00000	270	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			22.00000	18	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,759.00000	2,841	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			8.00000	6	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,745.00000	4,829	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	2	36.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,739.00000	6,825	36.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,738.00000	8,824	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,318.00000	3,231	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	4	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,329.00000	2,243	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			16.00000	16	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,356.00000	1,270	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			43.00000	43	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			8.00000	6	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,695.00000	4,779	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			2.00000	2	36.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,690.00000	6,775	36.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,688.00000	8,774	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,168.00000	3,082	28.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	5	28.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,183.00000	2,097	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			20.00000	20	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,212.00000	1,127	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			49.00000	51	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			453.00000	390	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			290.00000	314	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			20.00000	17	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,857.00000	2,940	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			7.00000	6	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,844.00000	4,929	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			2.00000	2	36.50	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 14/12/2009 Currency Future	19.15	Put			6,839.00000	6,925	36.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,838.00000	8,924	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,069.00000	2,983	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			6.00000	6	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,086.00000	1,999	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			23.00000	23	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,117.00000	1,037	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			55.00000	60	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			19.00000	16	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,956.00000	3,040	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			7.00000	5	32.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,944.00000	5,028	32.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			2.00000	2	36.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,939.00000	7,025	36.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			1.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,938.00000	9,024	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,920.00000	2,834	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			7.00000	7	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			1,939.00000	1,852	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			26.00000	25	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			985.00000	910	17.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			72.00000	83	17.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			18.00000	15	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			3,105.00000	3,188	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			6.00000	5	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			5,093.00000	5,178	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			2.00000	2	37.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			7,089.00000	7,175	37.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			9,088.00000	9,173	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,723.00000	2,636	26.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			10.00000	9	26.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			823.00000	751	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			110.00000	124	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			5.00000	4	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,292.00000	5,377	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,287.00000	9,373	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,427.00000	2,341	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			14.00000	14	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,452.00000	1,366	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			39.00000	40	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			606.00000	539	16.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			194.00000	212	16.67	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 14/12/2009 Currency Future	15.90	Call			15.00000	12	28.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,602.00000	3,685	28.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			4.00000	3	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,592.00000	5,677	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			2.00000	1	38.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,589.00000	7,674	38.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,587.00000	9,673	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,367.00000	3,281	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			4.00000	4	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,378.00000	2,292	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			15.00000	15	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,404.00000	1,318	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			41.00000	41	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			8.00000	6	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,645.00000	4,729	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			3.00000	2	36.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,640.00000	6,725	36.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,638.00000	8,724	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,467.00000	3,381	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	4	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			3.00000	2	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,540.00000	6,625	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,538.00000	8,624	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,417.00000	3,331	30.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	4	30.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			8.00000	7	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,595.00000	4,680	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			3.00000	2	35.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,590.00000	6,675	35.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,588.00000	8,674	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,616.00000	3,530	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	3	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			10.00000	8	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,397.00000	4,481	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			3.00000	2	35.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,390.00000	6,475	35.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,388.00000	8,474	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,666.00000	3,580	31.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	3	31.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			10.00000	8	31.10	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	16.65	Put		4,347.00000	4,431	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		3.00000	2	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,340.00000	6,425	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,338.00000	8,424	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,716.00000	3,630	32.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		3.00000	3	32.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		3.00000	2	35.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,290.00000	6,375	35.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,288.00000	8,374	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,766.00000	3,680	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		3.00000	3	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		11.00000	8	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,248.00000	4,331	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		3.00000	2	35.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,240.00000	6,326	35.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,238.00000	8,324	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,965.00000	3,879	33.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		2.00000	2	33.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		12.00000	10	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,049.00000	4,133	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,038.00000	8,124	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		13.00000	10	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,000.00000	4,083	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		4.00000	3	34.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,991.00000	6,076	34.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,915.00000	3,829	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		2.00000	2	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		12.00000	9	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,099.00000	4,182	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		3.00000	3	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,091.00000	6,176	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,088.00000	8,174	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		4,065.00000	3,979	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		2.00000	2	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		13.00000	11	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		3,950.00000	4,034	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		4.00000	3	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		5,941.00000	6,026	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		7,938.00000	8,024	38.73	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		4,314.00000	4,228	34.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	1	34.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call		14.00000	12	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put		3,701.00000	3,785	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call		4.00000	3	34.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put		5,691.00000	5,776	34.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call		2.00000	1	38.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put		7,689.00000	7,774	38.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call		4,414.00000	4,328	34.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	34.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call		3,866.00000	3,779	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put		3.00000	2	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call		11.00000	9	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put		4,148.00000	4,232	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call		3.00000	3	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put		6,140.00000	6,226	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call		1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put		8,138.00000	8,224	38.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.43360	12.52310		16.93	0.00	0	917.00
£ / R On 15/03/2010 Currency Future	12.50	Call		580.00000	530	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		557.00000	597	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		521.00000	477	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		648.00000	693	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		603.00000	550	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		530.00000	566	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		726.00000	668	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		403.00000	434	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		753.00000	693	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		380.00000	410	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		539.00000	494	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		616.00000	660	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		558.00000	512	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		585.00000	628	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		470.00000	429	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		747.00000	796	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		454.00000	414	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		781.00000	831	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		396.00000	361	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		923.00000	977	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		439.00000	400	18.04	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		816.00000	867	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		424.00000	387	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		851.00000	903	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		383.00000	349	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		960.00000	1,015	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 15/03/2010 Currency Future	13.20	Call			358.00000	326	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,035.00000	1,092	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			371.00000	337	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			997.00000	1,054	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			347.00000	315	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,074.00000	1,132	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			325.00000	295	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,152.00000	1,211	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			286.00000	259	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,312.00000	1,375	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			252.00000	228	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,479.00000	1,545	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			244.00000	221	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,521.00000	1,588	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			237.00000	215	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,564.00000	1,631	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			230.00000	208	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,607.00000	1,674	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			217.00000	196	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,694.00000	1,762	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			198.00000	179	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,825.00000	1,896	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			204.00000	185	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,781.00000	1,851	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,568.00000	1,484	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			95.00000	101	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,391.00000	3,303	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			18.00000	19	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			268.00000	243	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,395.00000	1,459	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			314.00000	285	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,191.00000	1,252	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			142.00000	125	22.08	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,319.00000	2,391	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			295.00000	267	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,272.00000	1,334	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			210.00000	190	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,737.00000	1,807	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			223.00000	202	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,650.00000	1,718	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			277.00000	251	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,354.00000	1,417	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			304.00000	276	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,231.00000	1,293	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			336.00000	305	19.03	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 15/03/2010 Currency Future	13.30	Put			1,112.00000	1,171	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			260.00000	235	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,437.00000	1,502	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,049.00000	2,960	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			25.00000	26	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,075.00000	1,989	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			52.00000	56	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,178.00000	1,101	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			155.00000	167	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			163.00000	146	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,140.00000	2,212	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			76.00000	67	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,053.00000	3,134	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			35.00000	32	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,012.00000	4,098	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			25.00000	23	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,002.00000	5,089	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,951.00000	2,862	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			28.00000	28	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,980.00000	1,896	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			57.00000	62	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,101.00000	1,029	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			178.00000	196	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			153.00000	135	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,230.00000	2,301	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			70.00000	62	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,147.00000	3,229	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			33.00000	31	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,110.00000	4,197	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			24.00000	22	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,101.00000	5,189	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,853.00000	2,764	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			30.00000	30	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,887.00000	1,803	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			64.00000	69	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,031.00000	961	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			207.00000	228	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			503.00000	460	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			680.00000	727	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			65.00000	58	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,242.00000	3,324	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			32.00000	30	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,209.00000	4,296	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			23.00000	22	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,200.00000	5,288	26.50	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	9.80	Call			2,755.00000	2,666	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			32.00000	33	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,795.00000	1,711	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			72.00000	77	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			963.00000	896	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			240.00000	263	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			131.00000	116	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,408.00000	2,482	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			60.00000	53	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,337.00000	3,420	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			31.00000	29	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,308.00000	4,395	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			23.00000	21	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,300.00000	5,388	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,608.00000	2,520	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			35.00000	36	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,658.00000	1,574	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			85.00000	90	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			869.00000	805	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			296.00000	321	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			117.00000	103	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,544.00000	2,619	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			54.00000	48	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,481.00000	3,564	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			29.00000	27	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,456.00000	4,544	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			22.00000	20	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,449.00000	5,537	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,706.00000	2,617	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			33.00000	34	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,749.00000	1,665	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			76.00000	81	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			931.00000	865	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			258.00000	281	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			126.00000	111	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,453.00000	2,528	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			58.00000	51	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,385.00000	3,468	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			30.00000	28	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,357.00000	4,445	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			22.00000	21	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,349.00000	5,437	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,000.00000	2,911	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			27.00000	27	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,027.00000	1,942	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 15/03/2010 Currency Future	10.55	Put			54.00000	59	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,137.00000	1,065	15.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			164.00000	181	15.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			159.00000	140	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,186.00000	2,257	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			73.00000	65	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,100.00000	3,181	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			34.00000	31	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,061.00000	4,148	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			24.00000	23	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,051.00000	5,139	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,804.00000	2,715	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			31.00000	32	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,841.00000	1,756	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			68.00000	73	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			997.00000	928	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			224.00000	245	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			486.00000	444	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			713.00000	761	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			136.00000	120	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,363.00000	2,437	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			63.00000	56	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,290.00000	3,372	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			31.00000	29	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,258.00000	4,346	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			23.00000	21	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,250.00000	5,338	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,902.00000	2,813	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			29.00000	29	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,934.00000	1,849	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			61.00000	65	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,065.00000	995	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			192.00000	211	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			147.00000	130	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,274.00000	2,346	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			68.00000	60	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,195.00000	3,276	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			32.00000	30	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,159.00000	4,247	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			24.00000	22	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,151.00000	5,238	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,657.00000	2,569	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			34.00000	35	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,703.00000	1,619	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			80.00000	86	17.42	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			899.00000	834	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			276.00000	301	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			121.00000	107	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,498.00000	2,573	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			56.00000	50	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,433.00000	3,516	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			30.00000	28	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,407.00000	4,494	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			22.00000	21	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,399.00000	5,487	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			260.00000	235	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,437.00000	1,502	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,244.00000	3,156	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			21.00000	22	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,268.00000	2,181	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			45.00000	47	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,348.00000	1,265	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			125.00000	131	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			674.00000	618	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			451.00000	485	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			182.00000	165	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,959.00000	2,031	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			89.00000	79	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,866.00000	2,945	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			41.00000	37	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,818.00000	3,903	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			26.00000	24	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,803.00000	4,891	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			15.00000	13	29.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,792.00000	6,880	29.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			6.00000	5	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,783.00000	8,872	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,097.00000	3,009	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			24.00000	25	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,123.00000	2,036	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			50.00000	53	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,220.00000	1,137	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			147.00000	154	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			79.00000	70	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,006.00000	3,086	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			25.00000	23	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,952.00000	5,040	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			14.00000	13	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,941.00000	7,029	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			6.00000	5	31.41	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	21.45	Put			8,932.00000	9,021	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			14.00000	12	30.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,040.00000	7,129	30.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			5.00000	4	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,032.00000	9,121	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			13.00000	12	30.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,090.00000	7,179	30.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			5.00000	4	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,082.00000	9,171	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			13.00000	12	30.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,240.00000	7,328	30.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			4.00000	4	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,231.00000	9,320	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			12.00000	11	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,339.00000	7,428	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			4.00000	4	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,331.00000	9,420	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			12.00000	11	30.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,389.00000	7,477	30.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			4.00000	3	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,381.00000	9,470	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			12.00000	11	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,439.00000	7,527	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			4.00000	3	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,431.00000	9,520	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,511.00000	2,423	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			38.00000	39	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			809.00000	747	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			336.00000	364	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			50.00000	44	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,577.00000	3,661	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			21.00000	20	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,548.00000	5,636	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			12.00000	11	30.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,539.00000	7,627	30.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			4.00000	3	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,531.00000	9,620	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			13.00000	11	30.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,289.00000	7,378	30.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			4.00000	4	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,281.00000	9,370	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			13.00000	12	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,140.00000	7,228	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			5.00000	4	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,132.00000	9,221	31.41	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	9.40	Call			3,146.00000	3,058	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			23.00000	24	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,171.00000	2,084	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			48.00000	51	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,262.00000	1,180	15.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			139.00000	146	15.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			626.00000	572	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			503.00000	538	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			82.00000	73	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,959.00000	3,039	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			25.00000	24	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,902.00000	4,990	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			14.00000	13	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,891.00000	6,979	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			6.00000	5	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,883.00000	8,971	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,293.00000	3,205	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			20.00000	21	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,316.00000	2,229	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			43.00000	45	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,391.00000	1,308	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			118.00000	124	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			700.00000	643	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			427.00000	459	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			93.00000	82	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,819.00000	2,898	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			27.00000	25	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,753.00000	4,841	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			15.00000	14	29.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,742.00000	6,830	29.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			6.00000	5	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,733.00000	8,822	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,342.00000	3,254	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			19.00000	20	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,365.00000	2,277	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			42.00000	44	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,435.00000	1,352	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			112.00000	118	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			96.00000	85	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,773.00000	2,851	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			27.00000	25	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,704.00000	4,791	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			15.00000	14	29.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,692.00000	6,780	29.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			7.00000	6	31.41	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	21.20	Put		8,683.00000	8,772	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,195.00000	3,107	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		22.00000	23	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,220.00000	2,132	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		47.00000	49	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,305.00000	1,222	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		132.00000	138	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		650.00000	595	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		477.00000	511	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		86.00000	76	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,912.00000	2,992	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		26.00000	24	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,853.00000	4,940	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		14.00000	13	29.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,841.00000	6,930	29.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		6.00000	5	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,833.00000	8,921	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		14.00000	13	29.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,991.00000	7,079	29.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		5.00000	5	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,982.00000	9,071	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,462.00000	2,374	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		39.00000	41	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,523.00000	1,440	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		100.00000	106	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		781.00000	720	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		358.00000	386	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		48.00000	43	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,625.00000	3,709	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		21.00000	20	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,598.00000	5,686	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		11.00000	10	30.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,588.00000	7,677	30.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		4.00000	3	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,580.00000	9,669	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,414.00000	2,326	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		40.00000	42	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,479.00000	1,396	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		106.00000	112	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		46.00000	41	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,673.00000	3,757	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		21.00000	19	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,648.00000	5,736	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		11.00000	10	30.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,638.00000	7,727	30.94	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 15/03/2010 Currency Future	22.15	Call			3.00000	3	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,630.00000	9,719	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,559.00000	2,471	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			36.00000	38	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,613.00000	1,529	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			90.00000	95	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			839.00000	776	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			315.00000	342	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			410.00000	374	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			887.00000	940	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			52.00000	46	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,529.00000	3,612	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			22.00000	20	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,499.00000	5,587	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			12.00000	11	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,489.00000	7,577	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			4.00000	3	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,481.00000	9,570	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,490.00000	3,401	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			17.00000	17	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			108.00000	95	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,635.00000	2,712	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			28.00000	26	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,555.00000	4,643	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			16.00000	15	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,543.00000	6,631	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			7.00000	6	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,534.00000	8,623	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			100.00000	88	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,727.00000	2,805	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			27.00000	25	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,654.00000	4,742	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			15.00000	14	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,642.00000	6,730	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			7.00000	6	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,634.00000	8,722	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,440.00000	3,352	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			17.00000	18	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			104.00000	92	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,681.00000	2,758	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			28.00000	26	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,605.00000	4,692	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			16.00000	14	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,593.00000	6,681	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			7.00000	6	31.41	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	21.10	Put		8,584.00000	8,672	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		3,588.00000	3,499	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		15.00000	16	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		17.00000	15	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		6,444.00000	6,532	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		8.00000	7	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		8,435.00000	8,523	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call		3,687.00000	3,598	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put		14.00000	14	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call		17.00000	16	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put		6,344.00000	6,432	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call		8.00000	7	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put		8,335.00000	8,424	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call		3,637.00000	3,548	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put		14.00000	15	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call		17.00000	15	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put		6,394.00000	6,482	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call		8.00000	7	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put		8,385.00000	8,473	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call		3,736.00000	3,647	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put		13.00000	13	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call		18.00000	16	28.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put		6,294.00000	6,382	28.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		9.00000	7	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		8,285.00000	8,374	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call		3,983.00000	3,894	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put		10.00000	10	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		19.00000	18	28.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		6,046.00000	6,134	28.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		10.00000	9	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,037.00000	8,125	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		4,032.00000	3,943	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		9.00000	10	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		19.00000	18	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		5,996.00000	6,084	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		10.00000	9	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		7,987.00000	8,076	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,934.00000	3,845	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		11.00000	11	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		19.00000	17	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,096.00000	6,184	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		10.00000	9	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,087.00000	8,175	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		4,081.00000	3,993	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		8.00000	9	26.67	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 15/03/2010 Currency Future	14.45	Call		168.00000	151	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,095.00000	2,168	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		36.00000	33	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		3,963.00000	4,049	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		20.00000	18	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		5,947.00000	6,035	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		10.00000	9	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		7,937.00000	8,026	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,328.00000	4,239	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		5.00000	6	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		193.00000	174	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,870.00000	1,941	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		44.00000	39	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,721.00000	3,806	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		21.00000	19	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,698.00000	5,786	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		11.00000	10	31.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,688.00000	7,776	31.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,378.00000	4,289	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		4.00000	5	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		3,884.00000	3,795	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		11.00000	11	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		19.00000	17	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		6,145.00000	6,233	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		9.00000	8	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		8,136.00000	8,225	31.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.64110	12.73260		17.14	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.75	Call		725.00000	676	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		742.00000	785	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		688.00000	641	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		805.00000	850	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		746.00000	694	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		713.00000	753	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		881.00000	823	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		548.00000	582	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		905.00000	847	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		523.00000	556	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		706.00000	658	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		774.00000	817	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		746.00000	694	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		713.00000	753	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		637.00000	593	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		904.00000	951	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		620.00000	577	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		938.00000	986	17.97	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	13.25	Call			560.00000	521	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,078.00000	1,130	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			857.00000	800	16.85	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			574.00000	609	16.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			605.00000	562	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			972.00000	1,021	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			520.00000	483	18.70	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,187.00000	1,242	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			326.00000	302	20.78	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,994.00000	2,061	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			75.00000	67	24.23	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,842.00000	4,926	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			589.00000	548	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,007.00000	1,057	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			546.00000	508	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,114.00000	1,167	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			533.00000	495	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,150.00000	1,204	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			507.00000	471	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,224.00000	1,280	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			483.00000	448	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,300.00000	1,357	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			438.00000	407	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,456.00000	1,515	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			390.00000	362	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,658.00000	1,720	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			381.00000	353	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,699.00000	1,762	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			364.00000	338	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,782.00000	1,847	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			356.00000	330	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,824.00000	1,889	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			334.00000	309	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,951.00000	2,018	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			341.00000	316	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,908.00000	1,975	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			418.00000	388	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,536.00000	1,597	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			471.00000	437	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,339.00000	1,396	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			449.00000	416	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,416.00000	1,475	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			460.00000	427	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,377.00000	1,436	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			409.00000	379	19.74	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	13.90	Put			1,576.00000	1,638	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			373.00000	345	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,740.00000	1,804	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			349.00000	323	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,866.00000	1,932	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			399.00000	370	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,617.00000	1,679	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			428.00000	397	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,496.00000	1,556	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			399.00000	370	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,617.00000	1,679	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			409.00000	379	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,576.00000	1,638	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			449.00000	416	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,416.00000	1,475	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			495.00000	459	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,262.00000	1,318	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			300.00000	278	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,167.00000	2,237	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			214.00000	196	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,831.00000	2,905	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			140.00000	128	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,758.00000	3,837	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			82.00000	74	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,700.00000	4,782	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			43.00000	38	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,660.00000	5,747	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			930.00000	871	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			498.00000	530	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			219.00000	201	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,786.00000	2,859	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			143.00000	131	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,710.00000	3,790	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			85.00000	76	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,652.00000	4,735	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			44.00000	40	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,612.00000	5,699	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,152.00000	4,063	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			20.00000	22	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,686.00000	2,596	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			54.00000	55	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,360.00000	1,283	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			227.00000	242	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			155.00000	142	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,522.00000	3,601	23.41	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 14/06/2010 Currency Future	17.60	Call			70.00000	63	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,938.00000	5,022	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			30.00000	28	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,397.00000	6,487	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			22.00000	20	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,889.00000	7,979	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,592.00000	4,502	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			9.00000	11	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,126.00000	3,035	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			43.00000	44	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,713.00000	1,634	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			130.00000	143	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			767.00000	713	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			684.00000	722	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			187.00000	172	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,105.00000	3,181	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			94.00000	83	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,511.00000	4,592	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			35.00000	31	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,952.00000	6,040	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			24.00000	22	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,441.00000	7,531	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,838.00000	4,748	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			6.00000	7	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,370.00000	3,279	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			37.00000	38	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,925.00000	1,845	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			92.00000	104	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			209.00000	192	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,876.00000	2,951	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			109.00000	98	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,277.00000	4,357	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			41.00000	37	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,709.00000	5,796	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			25.00000	23	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,192.00000	7,282	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,272.00000	3,182	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			39.00000	41	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,298.00000	2,209	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			65.00000	68	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,435.00000	1,358	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			202.00000	217	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			833.00000	777	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			601.00000	636	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			313.00000	290	20.98	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 14/06/2010 Currency Future	14.50	Put		2,080.00000	2,149	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		200.00000	183	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,967.00000	3,042	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		132.00000	121	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,900.00000	3,980	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,395.00000	2,305	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		62.00000	64	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,512.00000	1,435	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		179.00000	193	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		137.00000	126	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,805.00000	3,885	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		80.00000	71	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,747.00000	4,830	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,419.00000	3,328	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		36.00000	37	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,443.00000	2,354	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		61.00000	63	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,551.00000	1,474	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		169.00000	183	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		72.00000	65	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,890.00000	4,974	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		282.00000	259	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,299.00000	2,368	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		179.00000	164	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,197.00000	3,273	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		120.00000	107	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,138.00000	4,216	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		64.00000	57	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,081.00000	5,166	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		251.00000	230	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,518.00000	2,589	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		162.00000	148	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,429.00000	3,507	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		103.00000	92	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,370.00000	4,451	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		54.00000	48	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,321.00000	5,407	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,028.00000	2,938	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		46.00000	47	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,057.00000	1,975	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		74.00000	84	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,251.00000	1,182	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		268.00000	291	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		224.00000	205	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,741.00000	2,814	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 14/06/2010 Currency Future	16.25	Call			146.00000	133	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,663.00000	3,742	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			88.00000	78	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,605.00000	4,687	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			46.00000	41	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,563.00000	5,650	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,882.00000	2,791	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			49.00000	50	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,156.00000	1,089	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			323.00000	348	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			670.00000	624	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			838.00000	883	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,833.00000	2,742	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			50.00000	51	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,882.00000	1,802	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			99.00000	111	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,125.00000	1,060	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			343.00000	368	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			653.00000	608	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			871.00000	917	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			204.00000	187	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,922.00000	2,996	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			135.00000	123	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,852.00000	3,932	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			77.00000	69	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,795.00000	4,878	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			40.00000	36	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,757.00000	5,845	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,735.00000	2,645	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			52.00000	54	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,797.00000	1,717	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			114.00000	126	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,066.00000	1,002	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			384.00000	411	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			196.00000	179	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,013.00000	3,088	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			130.00000	119	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,947.00000	4,027	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			37.00000	34	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,855.00000	5,943	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,638.00000	2,548	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			55.00000	57	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,010.00000	948	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			427.00000	457	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			125.00000	114	24.21	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		4,042.00000	4,123	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		68.00000	61	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,985.00000	5,070	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		2,930.00000	2,840	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		48.00000	49	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		1,968.00000	1,888	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		86.00000	97	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,187.00000	1,119	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		304.00000	328	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,077.00000	2,987	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		44.00000	45	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,105.00000	2,020	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		72.00000	79	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,287.00000	1,214	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		254.00000	273	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		229.00000	210	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,696.00000	2,769	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		149.00000	136	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,616.00000	3,695	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		91.00000	81	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,558.00000	4,640	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		47.00000	42	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,515.00000	5,601	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,105.00000	2,020	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		72.00000	79	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,287.00000	1,214	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		254.00000	273	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		229.00000	210	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,696.00000	2,769	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		2,784.00000	2,694	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		51.00000	53	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		1,839.00000	1,759	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		106.00000	118	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,095.00000	1,031	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		363.00000	390	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		39.00000	35	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,806.00000	5,894	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		1,755.00000	1,676	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		122.00000	134	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,038.00000	975	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		405.00000	434	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		191.00000	175	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		3,059.00000	3,134	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		127.00000	116	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,995.00000	4,075	24.14	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 14/06/2010 Currency Future	18.60	Call		36.00000	33	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,904.00000	5,991	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,223.00000	3,133	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		40.00000	42	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,249.00000	2,160	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		67.00000	69	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,397.00000	1,320	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		214.00000	229	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		810.00000	755	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		628.00000	664	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		245.00000	225	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,562.00000	2,634	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		158.00000	145	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,476.00000	3,554	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		100.00000	89	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		4,417.00000	4,498	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		52.00000	47	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		5,370.00000	5,456	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		27.00000	25	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,844.00000	6,934	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		13.00000	12	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,831.00000	8,921	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,153.00000	2,064	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		70.00000	73	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,323.00000	1,247	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		240.00000	256	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		26.00000	24	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,944.00000	7,033	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		13.00000	11	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,930.00000	9,020	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		26.00000	24	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		7,043.00000	7,133	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		12.00000	11	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		9,029.00000	9,120	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		2,979.00000	2,889	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		47.00000	48	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,012.00000	1,931	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		80.00000	90	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,218.00000	1,150	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		286.00000	309	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		176.00000	161	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,243.00000	3,320	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		62.00000	55	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		5,129.00000	5,214	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		25.00000	24	26.04	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			7,093.00000	7,183	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			12.00000	10	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,079.00000	9,169	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,882.00000	1,802	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			99.00000	111	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,125.00000	1,060	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			343.00000	368	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			653.00000	608	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			871.00000	917	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			165.00000	151	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,382.00000	3,460	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			56.00000	50	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,273.00000	5,359	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			25.00000	23	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,242.00000	7,332	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			11.00000	9	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,228.00000	9,318	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			165.00000	151	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,382.00000	3,460	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			24.00000	23	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,292.00000	7,382	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			10.00000	9	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,278.00000	9,368	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			152.00000	139	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,569.00000	3,648	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			49.00000	44	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,466.00000	5,553	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			10.00000	8	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,427.00000	9,517	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,589.00000	2,499	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			56.00000	58	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,672.00000	1,593	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			139.00000	152	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			983.00000	922	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			450.00000	481	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			575.00000	534	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,042.00000	1,093	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			23.00000	22	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,491.00000	7,581	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			9.00000	8	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,477.00000	9,567	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,492.00000	2,402	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			59.00000	61	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,591.00000	1,513	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			158.00000	172	15.84	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			23.00000	21	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,590.00000	7,680	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			9.00000	8	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,576.00000	9,667	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,540.00000	2,451	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			58.00000	59	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,631.00000	1,553	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			149.00000	162	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			956.00000	896	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			474.00000	505	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			23.00000	22	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,541.00000	7,631	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			9.00000	8	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,526.00000	9,617	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			51.00000	45	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,418.00000	5,504	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			24.00000	22	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,391.00000	7,481	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			10.00000	9	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,377.00000	9,468	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			168.00000	154	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,336.00000	3,413	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			58.00000	52	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,225.00000	5,310	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			11.00000	10	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,178.00000	9,269	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,321.00000	3,230	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			38.00000	39	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,346.00000	2,257	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			64.00000	66	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,473.00000	1,396	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			190.00000	205	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			27.00000	26	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,745.00000	6,835	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			14.00000	13	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,732.00000	8,822	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			28.00000	26	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,695.00000	6,785	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			15.00000	13	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,682.00000	8,772	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,174.00000	3,084	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			42.00000	43	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,201.00000	2,112	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			68.00000	71	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			788.00000	734	17.07	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		656.00000	693	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		27.00000	25	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,894.00000	6,984	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		13.00000	12	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,881.00000	8,971	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		183.00000	168	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,151.00000	3,227	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		66.00000	59	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		5,033.00000	5,118	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		26.00000	24	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,993.00000	7,083	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		12.00000	11	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,980.00000	9,070	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		172.00000	157	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,289.00000	3,366	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		60.00000	53	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,177.00000	5,262	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		25.00000	23	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,143.00000	7,232	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		11.00000	10	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,129.00000	9,219	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		23.00000	21	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,640.00000	7,730	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		8.00000	7	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,626.00000	9,716	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		24.00000	22	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,342.00000	7,431	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		10.00000	9	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,328.00000	9,418	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,516.00000	3,426	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		34.00000	35	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		29.00000	27	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,546.00000	6,636	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		16.00000	14	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,533.00000	8,623	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		28.00000	26	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,645.00000	6,735	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		15.00000	13	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,633.00000	8,722	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,467.00000	3,377	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		35.00000	36	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		28.00000	27	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,596.00000	6,685	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		16.00000	14	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,583.00000	8,673	27.37	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 14/06/2010 Currency Future	9.15	Call			3,614.00000	3,524	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			32.00000	33	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			234.00000	215	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,651.00000	2,724	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			29.00000	28	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,447.00000	6,536	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			17.00000	15	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,434.00000	8,524	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,713.00000	3,622	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			30.00000	31	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			30.00000	28	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,348.00000	6,437	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			18.00000	16	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,335.00000	8,425	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,664.00000	3,573	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			31.00000	32	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			239.00000	220	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,607.00000	2,679	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			97.00000	86	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,464.00000	4,545	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			17.00000	16	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,385.00000	8,474	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,762.00000	3,671	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			29.00000	30	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			31.00000	29	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,298.00000	6,388	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			18.00000	16	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,286.00000	8,375	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,008.00000	3,917	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			25.00000	26	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			33.00000	31	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,050.00000	6,140	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			21.00000	19	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			8,039.00000	8,128	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,056.00000	3,966	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			23.00000	25	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			288.00000	266	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,255.00000	2,324	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			122.00000	111	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			4,090.00000	4,169	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			34.00000	31	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			6,001.00000	6,090	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			21.00000	20	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			7,989.00000	8,078	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			3,958.00000	3,868	23.66	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 14/06/2010 Currency Future	8.80	Put		26.00000	27	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		275.00000	253	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,343.00000	2,412	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		116.00000	104	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,184.00000	4,263	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		32.00000	30	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,100.00000	6,189	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		21.00000	18	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,088.00000	8,177	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,347.00000	4,257	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		14.00000	16	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		23.00000	21	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,690.00000	7,780	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,396.00000	4,306	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		13.00000	15	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,104.00000	4,015	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		21.00000	24	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		294.00000	272	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,211.00000	2,281	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		22.00000	20	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,939.00000	8,029	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		3,909.00000	3,818	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		27.00000	27	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		269.00000	247	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,386.00000	2,456	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		113.00000	101	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,230.00000	4,310	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		32.00000	30	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,149.00000	6,239	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		20.00000	18	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,138.00000	8,227	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.21610	11.32080		15.51	672,966.00	60	32,322.00
€ / R On 14/12/2009 Currency Future	11.30	Call		341.00000	271	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		321.00000	355	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		317.00000	253	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		347.00000	387	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		393.00000	312	15.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		272.00000	296	15.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		543.00000	457	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		172.00000	191	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		511.00000	426	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		190.00000	210	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		479.00000	395	15.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		209.00000	229	15.69	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	11.15	Call			421.00000	338	15.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			250.00000	272	15.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			449.00000	366	15.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			229.00000	250	15.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			367.00000	291	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			296.00000	325	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			101.00000	76	18.73	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			980.00000	1,060	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			9.00000	6	26.81	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,288.00000	3,390	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			297.00000	235	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			376.00000	419	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			68.00000	51	19.70	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,247.00000	1,335	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			260.00000	204	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			440.00000	488	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			199.00000	154	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			578.00000	638	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			228.00000	177	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			507.00000	561	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			186.00000	143	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			615.00000	677	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			174.00000	133	17.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			653.00000	717	17.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			213.00000	165	16.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			542.00000	599	16.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			152.00000	116	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			731.00000	800	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			278.00000	219	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			407.00000	453	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			162.00000	124	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			692.00000	758	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			244.00000	190	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			473.00000	524	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			132.00000	100	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			812.00000	884	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			124.00000	94	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			853.00000	928	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			116.00000	87	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			895.00000	971	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			142.00000	108	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			771.00000	842	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			108.00000	82	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			937.00000	1,015	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			94.00000	71	18.90	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 14/12/2009 Currency Future	12.25	Put		1,024.00000	1,105	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		63.00000	48	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,293.00000	1,382	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		72.00000	54	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,202.00000	1,288	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		77.00000	58	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,157.00000	1,242	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		56.00000	42	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,385.00000	1,476	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		52.00000	39	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,431.00000	1,523	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		49.00000	37	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,478.00000	1,571	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		46.00000	35	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,525.00000	1,619	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		36.00000	27	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,715.00000	1,811	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		28.00000	22	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,907.00000	2,006	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		22.00000	18	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,102.00000	2,202	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		25.00000	20	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,004.00000	2,103	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		24.00000	19	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,053.00000	2,152	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		24.00000	19	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,053.00000	2,152	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		18.00000	14	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,347.00000	2,448	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		17.00000	13	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,396.00000	2,497	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		19.00000	14	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,298.00000	2,398	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		20.00000	15	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,249.00000	2,349	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		20.00000	16	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,200.00000	2,300	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		20.00000	15	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,249.00000	2,349	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		21.00000	17	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,151.00000	2,251	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		15.00000	12	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,544.00000	2,645	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		26.00000	21	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,956.00000	2,054	22.13	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	14.85	Call			7.00000	5	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,537.00000	3,639	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			16.00000	13	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,446.00000	2,547	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			14.00000	11	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,643.00000	2,744	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			13.00000	10	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,742.00000	2,844	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			12.00000	9	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,841.00000	2,943	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			11.00000	8	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,940.00000	3,042	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			25.00000	20	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,004.00000	2,103	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			22.00000	18	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,102.00000	2,202	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			16.00000	12	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,495.00000	2,596	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			14.00000	11	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,594.00000	2,695	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			13.00000	10	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,692.00000	2,794	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			34.00000	26	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,763.00000	1,860	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			30.00000	23	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,859.00000	1,957	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			18.00000	14	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,347.00000	2,448	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			30.00000	23	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,859.00000	1,957	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			15.00000	12	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,544.00000	2,645	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			32.00000	24	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,811.00000	1,908	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			16.00000	12	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,495.00000	2,596	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			14.00000	11	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,594.00000	2,695	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			12.00000	9	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,791.00000	2,893	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			13.00000	10	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,742.00000	2,844	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			38.00000	29	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,667.00000	1,763	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			41.00000	31	20.99	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		1,620.00000	1,715	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		32.00000	24	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,811.00000	1,908	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		19.00000	14	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,298.00000	2,398	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		41.00000	31	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,620.00000	1,715	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		43.00000	33	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,572.00000	1,667	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		34.00000	26	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,763.00000	1,860	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		59.00000	45	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,339.00000	1,429	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		83.00000	62	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,112.00000	1,196	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		56.00000	42	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,385.00000	1,476	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		88.00000	67	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,068.00000	1,150	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		77.00000	58	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,157.00000	1,242	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		59.00000	45	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,339.00000	1,429	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		761.00000	671	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		90.00000	105	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		8.00000	6	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,338.00000	3,440	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		925.00000	833	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		54.00000	67	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		8.00000	6	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,437.00000	3,540	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,786.00000	1,680	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		15.00000	14	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		5.00000	3	29.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,234.00000	4,337	29.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		2.00000	1	33.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,731.00000	5,835	33.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	37.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,230.00000	7,335	37.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,082.00000	1,975	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		11.00000	9	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		684.00000	596	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		113.00000	130	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		6.00000	4	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,935.00000	4,038	29.00	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 14/12/2009 Currency Future	16.75	Call			2.00000	1	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,431.00000	5,535	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	36.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,930.00000	7,035	36.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			101.00000	76	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			980.00000	1,060	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,229.00000	2,124	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			9.00000	8	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			800.00000	710	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			80.00000	94	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			7.00000	5	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,786.00000	3,889	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			2.00000	2	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,281.00000	5,385	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	36.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,780.00000	6,885	36.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,522.00000	3,417	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	1	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,526.00000	2,421	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			6.00000	5	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,541.00000	1,436	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			21.00000	20	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			647.00000	560	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			126.00000	143	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			8.00000	6	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,487.00000	3,590	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			4.00000	3	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,483.00000	4,587	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,621.00000	3,517	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			1.00000	0	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,626.00000	2,520	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			5.00000	4	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,639.00000	1,533	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			18.00000	17	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			722.00000	633	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			101.00000	117	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			8.00000	6	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,387.00000	3,490	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			4.00000	3	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,384.00000	4,487	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,671.00000	3,566	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,675.00000	2,570	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			5.00000	4	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,688.00000	1,582	20.03	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	9.65	Put		17.00000	16	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		4.00000	3	29.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,334.00000	4,437	29.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,422.00000	3,317	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,427.00000	2,322	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		6.00000	6	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,444.00000	1,339	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		23.00000	23	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		577.00000	490	15.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		156.00000	174	15.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		7.00000	5	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,586.00000	3,689	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		4.00000	3	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,583.00000	4,686	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,322.00000	3,217	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	1	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,328.00000	2,223	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		7.00000	7	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,347.00000	1,243	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		26.00000	27	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		7.00000	5	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,686.00000	3,789	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		3.00000	2	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,683.00000	4,786	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,222.00000	3,118	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		2.00000	2	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,250.00000	1,147	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		30.00000	31	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		3.00000	2	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,782.00000	4,886	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,272.00000	3,167	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		1.00000	1	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,279.00000	2,173	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		8.00000	7	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,299.00000	1,195	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		28.00000	29	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		7.00000	5	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,736.00000	3,839	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		3.00000	2	30.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,733.00000	4,836	30.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,472.00000	3,367	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,477.00000	2,371	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		6.00000	5	24.67	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 14/12/2009 Currency Future	9.85	Call			1,493.00000	1,388	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			22.00000	21	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			611.00000	524	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			140.00000	158	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			4.00000	3	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,533.00000	4,637	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,571.00000	3,467	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			1.00000	1	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,576.00000	2,471	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			5.00000	5	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,590.00000	1,485	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			19.00000	19	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			4.00000	3	30.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,433.00000	4,537	30.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,721.00000	3,616	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,725.00000	2,620	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			4.00000	4	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,737.00000	1,631	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			16.00000	15	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			5.00000	3	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,284.00000	4,387	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,721.00000	3,616	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,821.00000	3,716	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,824.00000	2,719	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			4.00000	3	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,835.00000	1,729	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			15.00000	13	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			883.00000	791	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			62.00000	75	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			9.00000	7	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,188.00000	3,291	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			5.00000	3	29.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,184.00000	4,287	29.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,021.00000	3,916	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			3,023.00000	2,919	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	2	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,032.00000	1,926	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			12.00000	10	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,059.00000	963	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			38.00000	47	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			11.00000	8	25.77	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 14/12/2009 Currency Future	14.30	Put			2,990.00000	3,092	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			6.00000	4	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,985.00000	4,088	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,121.00000	4,016	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,123.00000	3,018	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			2.00000	2	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,131.00000	2,025	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			10.00000	9	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,154.00000	1,052	16.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			34.00000	36	16.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			11.00000	9	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,891.00000	2,993	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			6.00000	4	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,885.00000	3,988	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			2.00000	1	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,881.00000	5,985	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,880.00000	7,985	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	33.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,981.00000	6,085	33.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,980.00000	8,084	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,921.00000	3,816	28.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	28.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,924.00000	2,819	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			3.00000	3	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,934.00000	1,828	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			13.00000	11	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			968.00000	876	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			47.00000	60	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			6.00000	4	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,085.00000	4,188	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,081.00000	6,185	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,080.00000	8,184	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	34.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,181.00000	6,285	34.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	0	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,180.00000	8,284	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	34.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,330.00000	6,435	34.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	0	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,330.00000	8,434	39.47	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	17.75	Call			1.00000	1	35.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,430.00000	6,535	35.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,430.00000	8,534	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	35.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,580.00000	6,685	35.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,580.00000	8,684	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	35.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,530.00000	6,635	35.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,530.00000	8,634	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	34.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,280.00000	6,385	34.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	0	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,280.00000	8,384	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,071.00000	3,966	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,073.00000	2,968	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	2	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,107.00000	1,007	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			36.00000	41	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			2.00000	1	33.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,931.00000	6,035	33.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,930.00000	8,035	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,971.00000	3,866	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,974.00000	2,869	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			3.00000	3	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,983.00000	1,877	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			12.00000	11	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,012.00000	919	16.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			41.00000	53	16.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			6.00000	4	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,035.00000	4,138	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,031.00000	6,135	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,030.00000	8,134	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,871.00000	3,766	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,874.00000	2,769	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			3.00000	3	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,885.00000	1,778	21.23	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	9.45	Put			14.00000	12	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			5.00000	4	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,134.00000	4,237	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	34.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,131.00000	6,235	34.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	0	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,130.00000	8,234	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	35.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,480.00000	6,585	35.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,480.00000	8,584	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	35.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,380.00000	6,485	35.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	0	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,380.00000	8,484	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,221.00000	4,116	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			2.00000	1	33.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,781.00000	5,885	33.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	39.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,780.00000	7,885	39.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,171.00000	4,066	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,173.00000	3,068	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			2.00000	2	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,180.00000	2,074	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			9.00000	8	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,202.00000	1,100	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			31.00000	33	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			6.00000	5	28.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,836.00000	3,938	28.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			2.00000	1	33.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,831.00000	5,935	33.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	39.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,830.00000	7,935	39.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,271.00000	4,166	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	39.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,730.00000	7,835	39.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,321.00000	4,216	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			2.00000	1	33.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,681.00000	5,785	33.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,680.00000	7,785	38.88	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 14/12/2009 Currency Future	6.95	Call		4,371.00000	4,266	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,372.00000	3,267	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	1	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,378.00000	2,272	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		7.00000	6	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,395.00000	1,291	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		25.00000	25	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		7.00000	5	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,636.00000	3,739	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		2.00000	1	32.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,631.00000	5,735	32.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	38.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,630.00000	7,735	38.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.40460	11.51180		16.33	0.00	0	2,795.00
€ / R On 15/03/2010 Currency Future	11.50	Call		522.00000	458	16.61	10,992,000.00	24	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		510.00000	553	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		569.00000	495	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		457.00000	491	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		699.00000	619	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		338.00000	364	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		672.00000	592	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		360.00000	388	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		645.00000	567	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		383.00000	412	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		593.00000	518	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		431.00000	464	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		618.00000	542	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		407.00000	438	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		545.00000	476	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		483.00000	522	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		502.00000	440	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		541.00000	585	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		484.00000	423	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		572.00000	618	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		449.00000	391	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		637.00000	686	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		401.00000	348	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		739.00000	793	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		416.00000	361	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		704.00000	757	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		386.00000	335	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		774.00000	830	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		372.00000	322	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		810.00000	867	17.87	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			359.00000	310	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			847.00000	905	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			334.00000	288	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			922.00000	983	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			235.00000	201	19.68	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,324.00000	1,396	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			788.00000	703	15.96	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			276.00000	298	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			346.00000	299	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			884.00000	944	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			449.00000	391	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			637.00000	686	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			432.00000	376	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			670.00000	721	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			322.00000	277	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			960.00000	1,022	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			311.00000	267	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			999.00000	1,062	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			300.00000	257	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,038.00000	1,103	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,275.00000	3,167	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			13.00000	13	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,292.00000	2,185	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			30.00000	31	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,353.00000	1,248	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			92.00000	94	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			156.00000	132	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,895.00000	1,978	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			80.00000	59	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,818.00000	2,905	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			42.00000	26	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,780.00000	3,871	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			23.00000	16	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,761.00000	4,861	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,324.00000	3,217	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			12.00000	12	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,341.00000	2,234	19.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			29.00000	29	19.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,398.00000	1,293	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			86.00000	88	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			161.00000	137	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,849.00000	1,932	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			83.00000	62	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,771.00000	2,857	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			43.00000	27	23.59	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 15/03/2010 Currency Future	15.20	Put		3,731.00000	3,822	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		24.00000	16	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,712.00000	4,811	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,423.00000	3,315	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		11.00000	11	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,439.00000	2,332	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		27.00000	27	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,488.00000	1,383	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		76.00000	79	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		728.00000	646	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		316.00000	341	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		171.00000	145	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,759.00000	1,840	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		89.00000	67	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,677.00000	2,763	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		46.00000	29	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,634.00000	3,725	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		25.00000	17	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,613.00000	4,712	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,472.00000	3,365	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		10.00000	10	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,488.00000	2,381	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		26.00000	26	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,534.00000	1,429	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		72.00000	74	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		757.00000	674	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		296.00000	319	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		176.00000	150	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,715.00000	1,795	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		92.00000	70	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,630.00000	2,715	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		47.00000	30	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,586.00000	3,676	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		26.00000	17	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,564.00000	4,662	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,373.00000	3,266	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		12.00000	11	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,390.00000	2,283	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		28.00000	28	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,443.00000	1,338	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		81.00000	83	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		166.00000	141	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,804.00000	1,886	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		86.00000	64	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,724.00000	2,810	22.61	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		45.00000	28	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,683.00000	3,773	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		24.00000	16	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,663.00000	4,762	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,620.00000	3,513	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		9.00000	8	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,635.00000	2,528	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		23.00000	23	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,671.00000	1,567	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		60.00000	62	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		851.00000	763	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		239.00000	259	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		194.00000	165	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,582.00000	1,660	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		102.00000	80	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,490.00000	2,575	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		52.00000	34	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,440.00000	3,530	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		28.00000	18	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,416.00000	4,514	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,719.00000	3,612	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		8.00000	8	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,733.00000	2,626	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		22.00000	21	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,765.00000	1,660	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		53.00000	55	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		917.00000	827	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		205.00000	223	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		206.00000	176	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,495.00000	1,571	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		109.00000	87	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,398.00000	2,482	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		56.00000	37	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,344.00000	3,433	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		30.00000	19	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,318.00000	4,414	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,670.00000	3,563	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	8	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,684.00000	2,577	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		22.00000	22	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,718.00000	1,613	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		56.00000	59	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		884.00000	795	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		222.00000	240	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		200.00000	170	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 15/03/2010 Currency Future	12.85	Put		1,538.00000	1,615	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		106.00000	83	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,444.00000	2,528	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		54.00000	36	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,392.00000	3,481	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		29.00000	19	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,367.00000	4,464	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,522.00000	3,414	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		10.00000	10	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,537.00000	2,430	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		25.00000	25	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,579.00000	1,474	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		67.00000	70	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		182.00000	154	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,670.00000	1,750	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		95.00000	73	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,583.00000	2,669	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		49.00000	32	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,537.00000	3,627	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		27.00000	17	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,515.00000	4,613	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,571.00000	3,464	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		9.00000	9	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,586.00000	2,479	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		24.00000	24	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,625.00000	1,521	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		63.00000	66	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		819.00000	733	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		257.00000	278	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		188.00000	159	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,626.00000	1,705	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		98.00000	76	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,537.00000	2,622	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		51.00000	33	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,489.00000	3,578	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		27.00000	18	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,466.00000	4,563	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,769.00000	3,662	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		7.00000	7	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,783.00000	2,675	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		21.00000	20	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,811.00000	1,707	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		50.00000	52	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		952.00000	861	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		190.00000	206	15.73	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			213.00000	182	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,451.00000	1,527	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			113.00000	90	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,352.00000	2,436	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			57.00000	39	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,296.00000	3,384	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			31.00000	19	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,269.00000	4,365	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,819.00000	3,711	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			7.00000	7	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,832.00000	2,724	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			20.00000	20	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,858.00000	1,754	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			47.00000	49	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			987.00000	895	15.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			175.00000	190	15.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			220.00000	188	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,409.00000	1,483	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			117.00000	94	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,306.00000	2,390	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			59.00000	41	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,248.00000	3,336	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			32.00000	20	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,220.00000	4,315	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,017.00000	3,910	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			5.00000	5	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,029.00000	2,921	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			17.00000	17	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,048.00000	1,944	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			36.00000	39	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,135.00000	1,039	15.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			124.00000	134	15.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			252.00000	215	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,240.00000	1,311	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			136.00000	112	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,124.00000	2,207	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			68.00000	48	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,056.00000	3,143	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			36.00000	22	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,024.00000	4,117	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,166.00000	4,059	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			4.00000	4	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,176.00000	3,069	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			15.00000	14	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,194.00000	2,088	19.15	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 15/03/2010 Currency Future	9.35	Put		32.00000	33	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,265.00000	1,160	15.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		103.00000	105	15.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		279.00000	239	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,118.00000	1,185	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		148.00000	125	21.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,986.00000	2,070	21.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		75.00000	54	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,913.00000	3,000	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		40.00000	24	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,878.00000	3,969	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		13.00000	11	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,851.00000	5,956	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		6.00000	5	31.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,844.00000	7,951	31.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		12.00000	10	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,000.00000	6,105	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		6.00000	5	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,994.00000	8,100	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,918.00000	3,810	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		6.00000	6	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,931.00000	2,823	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		19.00000	18	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,953.00000	1,848	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		41.00000	44	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,060.00000	965	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		148.00000	161	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		126.00000	103	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,214.00000	2,298	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		34.00000	21	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,122.00000	4,216	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		11.00000	10	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,099.00000	6,205	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		5.00000	4	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,094.00000	8,200	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		11.00000	9	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,199.00000	6,305	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		5.00000	4	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,193.00000	8,299	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,670.00000	3,563	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	8	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		10.00000	9	28.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,348.00000	6,454	28.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		5.00000	4	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,343.00000	8,449	31.25	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			10.00000	8	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,448.00000	6,554	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			4.00000	3	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,442.00000	8,549	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			9.00000	8	29.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,597.00000	6,703	29.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			4.00000	3	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,592.00000	8,698	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			9.00000	8	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,548.00000	6,653	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			4.00000	3	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,542.00000	8,649	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			10.00000	9	28.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,299.00000	6,404	28.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			5.00000	4	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,293.00000	8,399	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,066.00000	3,959	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			5.00000	5	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,078.00000	2,971	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			16.00000	16	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,097.00000	1,991	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			35.00000	37	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,178.00000	1,077	15.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			116.00000	123	15.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			139.00000	116	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,078.00000	2,162	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			37.00000	22	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,975.00000	4,068	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			12.00000	10	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			5,950.00000	6,056	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			6.00000	5	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,944.00000	8,050	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,116.00000	4,009	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			4.00000	5	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,127.00000	3,020	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			16.00000	15	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,145.00000	2,039	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			34.00000	35	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,221.00000	1,116	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			110.00000	111	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			143.00000	121	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,032.00000	2,117	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			38.00000	23	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,927.00000	4,018	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			12.00000	11	28.05	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	17.40	Put			5,901.00000	6,006	28.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			6.00000	5	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,894.00000	8,001	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,967.00000	3,860	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			6.00000	6	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,980.00000	2,872	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			18.00000	17	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,000.00000	1,896	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			39.00000	41	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,097.00000	1,002	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			135.00000	147	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			131.00000	107	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,169.00000	2,252	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			35.00000	21	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,073.00000	4,167	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			11.00000	10	28.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,050.00000	6,155	28.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			6.00000	5	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,044.00000	8,150	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			11.00000	9	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,249.00000	6,354	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			5.00000	4	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,243.00000	8,349	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			10.00000	8	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,498.00000	6,604	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			4.00000	3	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,492.00000	8,599	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			10.00000	9	28.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,398.00000	6,504	28.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			4.00000	3	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,393.00000	8,499	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,868.00000	3,761	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			6.00000	6	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,881.00000	2,773	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			19.00000	19	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,906.00000	1,801	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			44.00000	47	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,023.00000	929	15.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			161.00000	175	15.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			466.00000	406	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			604.00000	652	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			122.00000	98	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,260.00000	2,344	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			33.00000	20	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,171.00000	4,266	24.31	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 15/03/2010 Currency Future	17.65	Call		11.00000	9	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,149.00000	6,255	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		5.00000	4	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,143.00000	8,250	31.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,265.00000	4,158	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		3.00000	3	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		13.00000	11	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,752.00000	5,856	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		6.00000	5	31.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,745.00000	7,851	31.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,215.00000	4,108	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		3.00000	4	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,226.00000	3,118	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		14.00000	14	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,243.00000	2,137	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		31.00000	32	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,309.00000	1,204	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		97.00000	99	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		152.00000	129	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		1,940.00000	2,024	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		41.00000	25	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,829.00000	3,920	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		13.00000	11	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,801.00000	5,906	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		6.00000	5	31.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,794.00000	7,901	31.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,364.00000	4,257	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		2.00000	2	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		14.00000	11	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,652.00000	5,757	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		7.00000	6	30.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,645.00000	7,751	30.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.59370	11.70360		16.74	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.70	Call		666.00000	603	16.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		662.00000	709	16.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		731.00000	661	16.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		577.00000	617	16.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		827.00000	753	16.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		474.00000	509	16.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		802.00000	729	16.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		499.00000	535	16.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		778.00000	706	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		524.00000	562	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		754.00000	683	16.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		550.00000	589	16.60	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	11.90	Call			594.00000	537	17.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			791.00000	843	17.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			562.00000	507	17.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			858.00000	913	17.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			531.00000	479	17.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			928.00000	985	17.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,213.00000	4,104	24.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			10.00000	11	24.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,228.00000	3,119	20.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			25.00000	26	20.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,250.00000	2,142	16.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			46.00000	48	16.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,370.00000	1,273	15.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			166.00000	179	15.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			266.00000	238	21.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,062.00000	2,144	21.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			118.00000	104	25.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			3,914.00000	4,011	25.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			54.00000	45	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,851.00000	5,951	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			14.00000	12	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,811.00000	7,919	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,262.00000	4,153	24.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			9.00000	10	24.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,278.00000	3,168	21.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			24.00000	25	21.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,298.00000	2,191	16.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			45.00000	47	16.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,409.00000	1,312	15.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			156.00000	169	15.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			272.00000	243	21.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,018.00000	2,099	21.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			120.00000	106	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			3,866.00000	3,963	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			55.00000	46	27.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,802.00000	5,902	27.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			15.00000	13	27.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,761.00000	7,869	27.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			4,164.00000	4,055	24.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			11.00000	12	24.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,179.00000	3,070	20.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			26.00000	27	20.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call			2,201.00000	2,094	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			47.00000	50	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,331.00000	1,234	15.44	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	10.55	Put			177.00000	191	15.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call			260.00000	233	21.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put			2,107.00000	2,189	21.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			116.00000	103	25.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			3,962.00000	4,059	25.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			53.00000	44	27.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			5,900.00000	6,001	27.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			14.00000	12	27.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			7,860.00000	7,968	27.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			4,312.00000	4,202	24.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			8.00000	9	24.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			3,327.00000	3,218	21.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			23.00000	24	21.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			2,347.00000	2,239	17.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			43.00000	45	17.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,450.00000	1,352	15.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			146.00000	159	15.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			278.00000	249	21.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			1,974.00000	2,055	21.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			122.00000	108	24.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			3,819.00000	3,914	24.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			56.00000	47	27.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			5,753.00000	5,853	27.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			16.00000	13	27.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			7,712.00000	7,819	27.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			4,361.00000	4,252	24.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			7.00000	8	24.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			3,376.00000	3,267	21.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			22.00000	23	21.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,396.00000	2,288	17.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			42.00000	44	17.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,490.00000	1,393	15.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			137.00000	149	15.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			284.00000	254	20.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			1,930.00000	2,010	20.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			124.00000	110	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			3,771.00000	3,866	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			57.00000	48	27.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,704.00000	5,804	27.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			16.00000	14	27.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,663.00000	7,770	27.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			4,018.00000	3,908	24.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			14.00000	14	24.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			3,032.00000	2,923	20.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			29.00000	29	20.14	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 14/06/2010 Currency Future	9.70	Call			2,056.00000	1,954	16.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			52.00000	60	16.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,217.00000	1,127	15.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			213.00000	234	15.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			244.00000	217	21.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,241.00000	2,324	21.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			110.00000	96	25.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,107.00000	4,203	25.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			50.00000	41	27.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,047.00000	6,147	27.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			12.00000	11	27.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,009.00000	8,117	27.14	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.23500		249.22000		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			297.11700		297.84600		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			302.53800		303.28400		0.00	0.00	0	0.00
ALBI On 06/05/2010 Index Future			307.82300		308.44200		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			313.37600		313.99100		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.89500		127.96600		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.22800		130.30200		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.73500		132.81000		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			298.77500		299.51950		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi			304.22700		304.98750		0.00	0.00	0	0.00
GOVI On 06/05/2010 jGovi			310.08200		310.85900		0.00	0.00	0	0.00
GOVI On 05/08/2010 jGovi			315.04900		315.90700		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.37600		362.25600		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.25779		7.25091		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.81700		8.78400		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.51300		8.48800		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.65400		8.63200		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.95000		8.91000		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.91100		8.88100		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			8.92900		8.89500		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			7.02300		7.00300		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.05000		7.04800		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.22600		7.20800		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.51700		7.52000		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.82900		7.84900		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.76000		7.75700		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.01200		8.01000		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.66600		8.64500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.80400		8.77800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.89800		8.86400		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.96100		8.92600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.84200		6.85200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.87200		6.88100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			6.99600		7.00600		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			287.96300		288.61600		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			293.21700		293.88500		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			298.86000		299.54300		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.27600		7.26700		0.82	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1.00000	0	0.78	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			616.00000	623	0.78	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.50100		7.48000		2.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			627.00000	587	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			152.00000	150	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.35500		8.31500		7.00	0.00	0	7,895.00
R157 On 05/11/2009 Bond Future	7.50	Call			60.00000	39	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,417.00000	4,605	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.43900		8.39900		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			782.00000	712	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,086.00000	4,215	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			8.50700	8.46100		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call		2,553.00000	2,423	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put		2,367.00000	2,456	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.54100	8.49300		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call		3,516.00000	3,376	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put		2,345.00000	2,426	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.93100	8.88100		14.00	0.00	0	11,683.00
R186 On 05/11/2009 Bond Future	9.00	Call		2,624.00000	2,257	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		1,487.00000	1,599	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call		1,442.00000	1,170	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		2,714.00000	2,922	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call		5.00000	2	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		14,552.00000	15,029	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call		22.00000	11	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		11,740.00000	12,209	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.97000	8.93000		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		1,459.00000	1,326	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		8,205.00000	8,450	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.02400	8.97100		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		5,071.00000	4,778	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		4,800.00000	5,003	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.05200	8.99700		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		6,870.00000	6,547	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		4,558.00000	4,743	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.42100	8.37100		6.50	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call		32.00000	19	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,711.00000	3,904	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.48500	8.44500		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		336.00000	299	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		4,158.00000	4,279	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.56000	8.50300		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,915.00000	1,794	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,926.00000	2,020	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.59300	8.53100		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,087.00000	2,938	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,417.00000	1,491	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.87100	8.81100		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		15.00000	8	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,535.00000	7,856	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.93600	8.88600		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,027.00000	930	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			4,765.00000	4,934	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.01100		8.94500		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,262.00000	3,062	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,978.00000	3,119	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.05100		8.98200		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			4,447.00000	4,232	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,108.00000	3,239	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.86700		8.80700		12.28	0.00	0	2,868.00
R204 On 05/11/2009 Bond Future	7.50	Call			16.00000	8	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,262.00000	8,612	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.91600		8.87100		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,152.00000	1,052	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,180.00000	5,342	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.98900		8.92400		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,651.00000	3,431	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,218.00000	3,369	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.02700		8.95900		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			4,646.00000	4,408	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,036.00000	3,178	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.47600		8.42600		5.75	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			22.00000	13	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,230.00000	3,390	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.54900		8.51400		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			261.00000	235	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,591.00000	3,677	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.65100		8.59200		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,849.00000	1,740	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,371.00000	1,441	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.70000		8.63700		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,262.00000	2,147	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,233.00000	1,298	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.02600		8.97600		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			7.00000	4	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,615.00000	9,915	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.07900		9.03900		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,006.00000	921	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,882.00000	6,036	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.15000		9.09600		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,041.00000	3,842	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,145.00000	3,262	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.19200		9.13600		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			5,024.00000	4,813	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,964.00000	3,074	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.02400		8.97500		13.00	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			11.00000	5	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,206.00000	8,508	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.08600		9.03400		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,229.00000	1,106	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,621.00000	4,818	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.13800		9.08400		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,823.00000	3,617	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,821.00000	2,942	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.17300		9.11700		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			5,175.00000	4,953	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,918.00000	3,031	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.46200		8.41200		18.25	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call			5,067.00000	4,654	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			284.00000	298	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			51.00000	29	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			8,553.00000	8,958	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			2.00000	1	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,813.00000	14,238	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			11.00000	5	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,106.00000	11,526	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,220.00000	9,792	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			12.00000	11	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.49100		8.43900		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			710.00000	615	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,426.00000	9,772	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,920.00000	11,497	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			294.00000	311	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.51100		8.45900		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,451.00000	4,188	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,105.00000	4,280	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.52000		8.46600		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			6,373.00000	6,077	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,032.00000	4,190	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			295.03300		295.76100		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			300.41600		301.16000		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			306.19800		306.95800		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.67190		6.68120		14.90	0.00	0	4,499.00

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		172.00000	164	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		191.00000	192	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		136.00000	128	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		255.00000	256	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		172.00000	164	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		191.00000	192	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		295.00000	281	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		113.00000	109	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		330.00000	317	16.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		99.00000	95	16.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		261.00000	247	15.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		130.00000	125	15.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		330.00000	317	16.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		99.00000	95	16.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		367.00000	354	16.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		86.00000	82	16.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		229.00000	215	15.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		148.00000	143	15.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		261.00000	247	15.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		130.00000	125	15.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		200.00000	185	14.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		168.00000	163	14.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		200.00000	185	14.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		168.00000	163	14.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		153.00000	145	15.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		222.00000	223	15.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		121.00000	114	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		289.00000	292	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		121.00000	114	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		289.00000	292	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		136.00000	128	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		255.00000	256	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		107.00000	101	16.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		326.00000	329	16.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		367.00000	354	16.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		86.00000	82	16.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		405.00000	393	16.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		74.00000	71	16.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		445.00000	433	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		64.00000	61	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		445.00000	433	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		64.00000	61	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		486.00000	475	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		55.00000	53	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		107.00000	101	16.33	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			326.00000	329	16.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			85.00000	79	16.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			403.00000	407	16.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			67.00000	62	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			486.00000	490	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			53.00000	49	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			572.00000	577	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			42.00000	39	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			661.00000	667	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			95.00000	89	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			364.00000	367	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			75.00000	70	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			444.00000	448	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			60.00000	55	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			528.00000	533	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			95.00000	89	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			364.00000	367	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			60.00000	55	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			528.00000	533	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			47.00000	43	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			616.00000	622	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			75.00000	70	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			444.00000	448	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,831.00000	5,822	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,331.00000	4,322	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,831.00000	2,822	26.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	26.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,335.00000	1,326	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			4.00000	4	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			6.00000	6	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,675.00000	1,684	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			1.00000	1	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,170.00000	3,179	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	38.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,669.00000	4,678	38.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	44.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,169.00000	6,178	44.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,081.00000	6,072	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,581.00000	4,572	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,081.00000	3,072	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	25.15	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		1,583.00000	1,574	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		2.00000	2	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		9.00000	8	23.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,428.00000	1,436	23.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	30.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,920.00000	2,929	30.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	37.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,419.00000	4,428	37.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	44.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,919.00000	5,928	44.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,131.00000	6,122	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,631.00000	4,622	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,131.00000	3,122	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,633.00000	1,624	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		2.00000	2	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		10.00000	9	22.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,379.00000	1,387	22.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	30.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,870.00000	2,879	30.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	36.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,369.00000	4,378	36.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	44.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,869.00000	5,878	44.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		616.00000	606	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		34.00000	34	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		528.00000	518	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		47.00000	46	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		799.00000	790	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		18.00000	18	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		706.00000	697	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		25.00000	25	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		571.00000	561	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		40.00000	39	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		528.00000	518	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		47.00000	46	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		660.00000	651	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		29.00000	29	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		405.00000	393	16.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		74.00000	71	16.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		752.00000	743	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		21.00000	21	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,331.00000	3,322	24.81	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	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,331.00000	2,322	28.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	28.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		1.00000	0	33.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,669.00000	3,679	33.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	43.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,669.00000	5,678	43.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	46.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,669.00000	7,678	46.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,231.00000	4,222	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,231.00000	3,222	24.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,231.00000	2,222	28.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	28.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,236.00000	1,227	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		5.00000	5	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		5.00000	5	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,774.00000	1,783	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		1.00000	0	33.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,769.00000	3,779	33.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	43.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,769.00000	5,778	43.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	47.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,769.00000	7,778	47.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,181.00000	4,172	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,181.00000	3,172	25.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	25.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,181.00000	2,172	29.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	29.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,186.00000	1,177	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		5.00000	5	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		5.00000	4	25.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,824.00000	1,833	25.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	34.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,819.00000	3,829	34.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	43.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,819.00000	5,828	43.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	47.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,819.00000	7,828	47.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,131.00000	4,122	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,131.00000	2,122	29.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	29.36	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		1,137.00000	1,128	21.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		6.00000	6	21.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		5.00000	4	25.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,874.00000	1,882	25.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	34.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,869.00000	3,879	34.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	47.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,869.00000	7,878	47.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,081.00000	4,072	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,082.00000	2,072	29.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	29.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,088.00000	1,079	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		7.00000	7	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		4.00000	4	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,923.00000	1,932	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	34.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,919.00000	3,928	34.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	47.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,919.00000	7,928	47.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,031.00000	4,022	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,031.00000	3,022	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,032.00000	2,023	29.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		1.00000	1	29.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,039.00000	1,030	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		8.00000	8	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		4.00000	4	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,973.00000	1,982	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	34.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,969.00000	3,978	34.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	44.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,969.00000	5,978	44.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,969.00000	7,978	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,281.00000	4,272	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,281.00000	3,272	24.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	24.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,281.00000	2,272	28.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	28.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,285.00000	1,276	23.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		4.00000	4	23.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		6.00000	5	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
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,725.00000	1,733	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		1.00000	0	33.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,719.00000	3,729	33.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	43.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,719.00000	5,728	43.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	47.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,719.00000	7,728	47.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,981.00000	3,972	23.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	23.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,981.00000	2,972	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,982.00000	1,973	29.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		1.00000	1	29.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		990.00000	981	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		9.00000	9	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		4.00000	3	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,023.00000	2,032	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	35.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,019.00000	4,028	35.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	44.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,019.00000	6,028	44.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,019.00000	8,028	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,931.00000	3,922	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,931.00000	2,922	25.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	25.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,932.00000	1,923	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		1.00000	1	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		942.00000	933	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		11.00000	11	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		4.00000	3	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,072.00000	2,081	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	35.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,069.00000	4,078	35.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	44.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,069.00000	6,078	44.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,069.00000	8,078	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,781.00000	3,772	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,781.00000	2,772	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,782.00000	1,773	27.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		1.00000	1	27.62	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	3	27.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,222.00000	2,231	27.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	36.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,219.00000	4,228	36.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,219.00000	6,228	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,219.00000	8,228	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,881.00000	3,872	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,881.00000	2,872	25.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	25.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,882.00000	1,873	28.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		1.00000	1	28.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		894.00000	885	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		13.00000	13	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	3	26.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,122.00000	2,131	26.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	35.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,119.00000	4,128	35.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	44.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,119.00000	6,128	44.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,119.00000	8,128	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,831.00000	3,822	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,832.00000	1,823	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		1.00000	1	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		846.00000	837	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		15.00000	15	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		3.00000	3	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,172.00000	2,181	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	35.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,169.00000	4,178	35.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,169.00000	8,178	47.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.72610	6.73700		16.01	0.00	0	4,018.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		287.00000	278	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		300.00000	302	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		250.00000	242	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		363.00000	365	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		268.00000	259	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		331.00000	333	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		392.00000	380	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		205.00000	204	16.13	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	6.50	Call		421.00000	410	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		184.00000	184	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		363.00000	351	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		226.00000	225	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		363.00000	351	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		226.00000	225	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		452.00000	442	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		165.00000	166	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		336.00000	324	16.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		249.00000	248	16.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		311.00000	298	16.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		274.00000	272	16.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		311.00000	298	16.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		274.00000	272	16.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		268.00000	259	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		331.00000	333	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		233.00000	225	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		396.00000	399	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		218.00000	210	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		431.00000	434	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		485.00000	475	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		148.00000	149	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		553.00000	544	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		116.00000	118	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		203.00000	196	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		466.00000	470	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		178.00000	171	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		541.00000	545	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		627.00000	619	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		90.00000	93	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		665.00000	657	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		78.00000	81	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		589.00000	581	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		102.00000	105	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		518.00000	509	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		131.00000	133	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		746.00000	738	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		59.00000	62	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		788.00000	780	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		51.00000	54	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		705.00000	697	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		68.00000	71	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		627.00000	619	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		90.00000	93	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		553.00000	544	16.32	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		116.00000	118	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,337.00000	4,326	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,337.00000	3,326	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,339.00000	2,328	26.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		2.00000	2	26.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,349.00000	1,338	18.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		12.00000	12	18.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		41.00000	40	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,704.00000	1,713	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		5.00000	5	27.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,668.00000	3,679	27.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	31.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,664.00000	5,675	31.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	36.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,664.00000	7,674	36.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,237.00000	4,226	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,237.00000	3,226	29.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	29.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,240.00000	2,229	25.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		3.00000	3	25.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,251.00000	1,241	18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		14.00000	15	18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		38.00000	36	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,801.00000	1,810	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		5.00000	4	27.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,768.00000	3,778	27.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,764.00000	5,775	32.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	36.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,763.00000	7,774	36.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,187.00000	4,176	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,187.00000	3,176	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,190.00000	2,179	24.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		3.00000	3	24.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,202.00000	1,192	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		15.00000	16	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		36.00000	35	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,849.00000	1,859	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		4.00000	4	28.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,817.00000	3,828	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
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,814.00000	5,825	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,813.00000	7,824	36.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,137.00000	4,126	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,137.00000	3,126	30.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	30.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,140.00000	2,129	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		3.00000	3	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,154.00000	1,144	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		17.00000	17	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		35.00000	33	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,898.00000	1,907	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	4	28.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,867.00000	3,878	28.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,864.00000	5,875	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,863.00000	7,874	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,154.00000	1,144	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		17.00000	17	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,037.00000	4,026	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,037.00000	3,027	30.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	1	30.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,041.00000	2,030	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		4.00000	4	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,057.00000	1,047	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		20.00000	21	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		32.00000	31	24.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,995.00000	2,005	24.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	4	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,967.00000	3,977	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,964.00000	5,975	32.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,963.00000	7,974	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,087.00000	4,076	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,087.00000	3,076	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,090.00000	2,079	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		3.00000	3	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,105.00000	1,095	17.14	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		18.00000	19	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		33.00000	32	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,946.00000	1,956	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	4	28.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,917.00000	3,928	28.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,914.00000	5,925	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	36.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,913.00000	7,924	36.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,287.00000	4,276	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,287.00000	3,276	29.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	29.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,289.00000	2,278	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		2.00000	2	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,300.00000	1,290	18.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		13.00000	13	18.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		39.00000	38	23.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,752.00000	1,762	23.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		5.00000	4	27.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,718.00000	3,728	27.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,714.00000	5,725	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	0	36.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,714.00000	7,724	36.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,987.00000	3,976	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,988.00000	2,977	30.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	30.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,991.00000	1,980	23.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		4.00000	4	23.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,009.00000	1,001	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		22.00000	25	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		31.00000	29	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,044.00000	2,053	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		4.00000	3	28.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,017.00000	4,027	28.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,014.00000	6,025	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,013.00000	8,024	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,887.00000	3,876	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,888.00000	2,877	29.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		1.00000	1	29.88	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			1,892.00000	1,881	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			5.00000	5	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			918.00000	910	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			31.00000	34	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			27.00000	26	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,140.00000	2,150	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	3	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,116.00000	4,127	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,114.00000	6,125	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,113.00000	8,124	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,787.00000	3,776	26.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	26.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,788.00000	2,777	29.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			1.00000	1	29.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,793.00000	1,782	22.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			6.00000	6	22.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			830.00000	823	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			43.00000	47	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			24.00000	23	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,237.00000	2,247	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			3.00000	3	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,216.00000	4,227	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,214.00000	6,225	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,213.00000	8,224	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,837.00000	3,826	25.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	25.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,838.00000	2,827	29.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			1.00000	1	29.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,842.00000	1,831	22.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			5.00000	5	22.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			874.00000	866	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			37.00000	40	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			26.00000	24	24.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,189.00000	2,198	24.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			3.00000	3	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,166.00000	4,177	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	33.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,164.00000	6,175	33.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,163.00000	8,174	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,937.00000	3,926	25.06	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	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,938.00000	2,927	30.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	1	30.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,941.00000	1,930	23.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		4.00000	4	23.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		963.00000	955	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		26.00000	29	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		29.00000	27	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,092.00000	2,101	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	3	28.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,067.00000	4,077	28.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,064.00000	6,075	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,063.00000	8,074	36.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.77030	6.78230		16.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		366.00000	357	16.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		384.00000	387	16.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		330.00000	322	16.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		448.00000	451	16.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		461.00000	450	16.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		279.00000	279	16.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		488.00000	476	16.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		256.00000	256	16.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		436.00000	424	16.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		304.00000	304	16.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		516.00000	504	16.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		233.00000	234	16.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		412.00000	400	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		329.00000	330	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,282.00000	4,270	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,283.00000	3,270	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		1.00000	0	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,288.00000	2,276	22.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		6.00000	6	22.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,308.00000	1,295	16.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		26.00000	25	16.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		84.00000	81	22.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,802.00000	1,811	22.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		10.00000	10	24.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,728.00000	3,739	24.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	28.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,721.00000	5,733	28.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.37	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 14/06/2010 Currency Future	14.50	Put			7,719.00000	7,731	31.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,232.00000	4,220	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,233.00000	3,221	25.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			1.00000	0	25.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,239.00000	2,227	22.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			6.00000	7	22.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,260.00000	1,247	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			28.00000	27	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			81.00000	79	23.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			1,849.00000	1,858	23.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			10.00000	9	24.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,777.00000	3,789	24.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			3.00000	3	28.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,771.00000	5,783	28.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			1.00000	1	31.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,769.00000	7,781	31.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			4,182.00000	4,170	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			3,183.00000	3,171	25.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			1.00000	0	25.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			2,189.00000	2,177	22.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			7.00000	7	22.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,213.00000	1,199	16.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			30.00000	29	16.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			79.00000	76	23.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			1,896.00000	1,906	23.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			9.00000	9	24.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			3,827.00000	3,838	24.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			3.00000	3	28.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			5,821.00000	5,833	28.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			1.00000	1	31.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			7,819.00000	7,831	31.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			4,132.00000	4,120	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			3,133.00000	3,121	26.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			1.00000	1	26.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			2,140.00000	2,128	22.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			7.00000	8	22.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			1,165.00000	1,151	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			33.00000	31	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			76.00000	74	23.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			1,944.00000	1,954	23.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			9.00000	8	24.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			3,876.00000	3,888	24.59	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	12.65	Call			3.00000	3	28.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			5,871.00000	5,883	28.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			1.00000	1	31.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			7,869.00000	7,881	31.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call			3,982.00000	3,970	18.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put			0.00000	0	18.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call			2,984.00000	2,972	26.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put			2.00000	2	26.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call			1,992.00000	1,980	21.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			9.00000	10	21.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			1,023.00000	1,012	15.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			41.00000	42	15.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			70.00000	66	23.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			2,088.00000	2,096	23.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			7.00000	7	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			4,025.00000	4,037	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			3.00000	3	28.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			6,021.00000	6,032	28.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	31.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			8,019.00000	8,031	31.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			3,882.00000	3,870	19.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	19.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			2,884.00000	2,872	26.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			2.00000	2	26.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			1,893.00000	1,881	20.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			11.00000	11	20.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			938.00000	927	15.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			56.00000	57	15.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			63.00000	59	23.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			2,180.00000	2,189	23.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			7.00000	7	24.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			4,125.00000	4,136	24.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			3.00000	3	29.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			6,120.00000	6,132	29.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	31.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			8,119.00000	8,131	31.74	0.00	0	0.00

Total for Derivatives:								27,243,266.20	2,102	1,015,242.00
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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:								27,243,266.20	2,102	1,015,242.00
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