



Daily MTM Report

Daily summary for 06/10/2009

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			7.23500	7.24300			0.00	0	0.00
R155 On 31/08/2011 Bond			7.45500	7.50000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.28000	8.32000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.86000	8.91000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.34000	8.39500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.79000	8.84000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.79500	8.83500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.39000	8.44500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.95500	9.00000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.95500	9.00000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.40000	8.45000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.49530	7.67020		18.43	38,975,560.00	5,200	343,074.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		508.00000	380	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		88.00000	134	18.55	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		259.00000	183	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		239.00000	337	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		238.00000	167	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		268.00000	372	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		95.00000	66	22.46	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		675.00000	821	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		219.00000	153	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		299.00000	408	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		201.00000	141	20.04	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		331.00000	445	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		312.00000	217	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		191.00000	272	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		340.00000	237	18.43	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		170.00000	242	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		312.00000	217	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		191.00000	272	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		284.00000	199	18.96	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		214.00000	304	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		144.00000	100	21.11	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		473.00000	605	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		371.00000	262	18.45	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		151.00000	217	18.45	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		81.00000	56	22.99	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		760.00000	911	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		170.00000	118	20.58	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		400.00000	523	20.58	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		219.00000	153	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		299.00000	408	19.77	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		132.00000	92	21.38	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		512.00000	646	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		238.00000	167	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		268.00000	372	19.50	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	9.20	Call			23.00000	18	27.56	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,553.00000	1,722	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,530.00000	4,705	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	37.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,730.00000	5,905	37.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	41.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,930.00000	7,105	41.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			403.00000	289	18.48	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			133.00000	194	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			35.00000	26	25.95	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,265.00000	1,430	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			546.00000	413	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			75.00000	118	18.57	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			156.00000	109	20.84	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			436.00000	563	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			156.00000	109	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			436.00000	563	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			121.00000	84	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			551.00000	689	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			103.00000	72	22.19	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			633.00000	776	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			103.00000	72	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			633.00000	776	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	36.00	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,330.00000	5,505	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			3.00000	2	30.18	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,882.00000	3,056	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	33.71	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,630.00000	4,805	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			9.00000	6	29.56	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,238.00000	2,411	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			132.00000	92	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			512.00000	646	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			436.00000	318	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			116.00000	172	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			185.00000	129	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			365.00000	484	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			40.00000	29	25.41	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,170.00000	1,334	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			47.00000	34	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,077.00000	1,238	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			112.00000	78	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			592.00000	732	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			87.00000	61	22.73	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	8.30	Put		717.00000	866	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		74.00000	52	23.26	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		804.00000	957	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		63.00000	45	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		893.00000	1,050	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		59.00000	42	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		939.00000	1,096	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		69.00000	48	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		848.00000	1,003	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		87.00000	61	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		717.00000	866	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		69.00000	48	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		848.00000	1,003	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		81.00000	56	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		760.00000	911	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		16.00000	13	29.18	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,846.00000	2,018	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		59.00000	42	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		939.00000	1,096	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		54.00000	39	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		984.00000	1,143	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		54.00000	39	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		984.00000	1,143	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		43.00000	31	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,123.00000	1,286	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		50.00000	36	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,030.00000	1,191	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		33.00000	24	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,312.00000	1,479	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		35.00000	26	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,265.00000	1,430	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		38.00000	27	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,217.00000	1,382	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		47.00000	34	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,077.00000	1,238	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		31.00000	23	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,360.00000	1,527	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		25.00000	19	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,505.00000	1,674	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		21.00000	16	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,650.00000	1,821	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		18.00000	14	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,748.00000	1,919	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		17.00000	13	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,797.00000	1,968	28.91	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	9.30	Call			21.00000	16	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,650.00000	1,821	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			15.00000	12	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,895.00000	2,066	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			17.00000	13	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,797.00000	1,968	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			10.00000	7	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,140.00000	2,312	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			5.00000	4	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,485.00000	2,658	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			7.00000	5	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,337.00000	2,510	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			10.00000	7	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,189.00000	2,361	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			10.00000	7	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,189.00000	2,361	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			7.00000	4	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,386.00000	2,559	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			4.00000	2	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,684.00000	2,857	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			3.00000	2	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,783.00000	2,957	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			3.00000	2	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,833.00000	3,007	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			2.00000	2	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,932.00000	3,106	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	1	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,131.00000	3,306	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,381.00000	3,555	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,331.00000	3,505	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	1	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,231.00000	3,406	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			4.00000	3	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,634.00000	2,807	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			3.00000	2	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,733.00000	2,907	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			2.00000	1	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,982.00000	3,156	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			2.00000	1	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,082.00000	3,256	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	1	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,131.00000	3,306	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			5.00000	3	29.85	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	10.20	Put		2,535.00000	2,708	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		6.00000	4	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,436.00000	2,609	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		3.00000	2	30.18	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,882.00000	3,056	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		2.00000	1	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,032.00000	3,206	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		6.00000	4	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,436.00000	2,609	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1.00000	1	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,481.00000	3,655	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	1	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,431.00000	3,605	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	0	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,630.00000	3,805	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1.00000	0	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,531.00000	3,705	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	33.71	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,630.00000	4,805	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,930.00000	4,105	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,830.00000	4,005	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,330.00000	4,505	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,730.00000	4,905	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,130.00000	5,305	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,530.00000	5,705	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,230.00000	4,405	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,030.00000	5,205	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,430.00000	5,605	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		27.00000	20	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,456.00000	1,625	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		13.00000	9	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,042.00000	2,213	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,430.00000	4,605	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,630.00000	5,805	36.98	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 14/12/2009 Currency Future	9.60	Call			15.00000	11	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,944.00000	2,115	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			5.00000	3	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,535.00000	2,708	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	0	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,730.00000	3,905	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,930.00000	5,105	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			40.00000	29	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,170.00000	1,334	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,130.00000	4,305	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,930.00000	6,105	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,830.00000	5,005	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,430.00000	5,605	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	38.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,030.00000	6,205	38.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,030.00000	4,205	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,230.00000	5,405	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	37.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,830.00000	6,005	37.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,130.00000	5,305	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			19.00000	15	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,699.00000	1,870	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			8.00000	5	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,288.00000	2,460	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,080.00000	4,255	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,680.00000	4,855	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,280.00000	5,455	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,880.00000	6,055	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,130.00000	4,305	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			22.00000	17	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,602.00000	1,771	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	30.66	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	11.05	Put		3,381.00000	3,555	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,980.00000	4,155	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,580.00000	4,755	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,180.00000	5,355	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		27.00000	20	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,456.00000	1,625	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,430.00000	4,605	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		11.00000	8	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,091.00000	2,263	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		1.00000	1	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,281.00000	3,455	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,880.00000	4,055	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,480.00000	4,655	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,580.00000	5,755	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	0	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,630.00000	3,805	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		38.00000	27	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,217.00000	1,382	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1.00000	0	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,580.00000	3,755	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,180.00000	4,355	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		23.00000	18	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,553.00000	1,722	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1.00000	0	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,680.00000	3,855	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,280.00000	4,455	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,880.00000	5,055	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	38.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,080.00000	6,255	38.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,230.00000	4,405	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,230.00000	6,405	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	38.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,130.00000	6,305	38.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,180.00000	4,355	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		0.00000	0	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,780.00000	4,955	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		0.00000	0	38.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,980.00000	6,155	38.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		0.00000	0	39.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		6,330.00000	6,505	39.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,980.00000	4,155	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,180.00000	5,355	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		0.00000	0	39.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		6,380.00000	6,555	39.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		0.00000	0	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,780.00000	5,955	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		0.00000	0	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,680.00000	5,855	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		50.00000	36	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,030.00000	1,191	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,980.00000	5,155	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		0.00000	0	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,380.00000	5,555	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		546.00000	413	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		75.00000	118	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		33.00000	24	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,312.00000	1,479	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		1.00000	1	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		3,181.00000	3,356	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,880.00000	4,055	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		0.00000	0	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,680.00000	5,855	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		471.00000	348	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		101.00000	153	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		797.00000	643	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		27.00000	47	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		238.00000	167	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		268.00000	372	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		842.00000	685	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		22.00000	40	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		5.00000	4	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,485.00000	2,658	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		752.00000	601	18.70	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 14/12/2009 Currency Future	6.95	Put			32.00000	56	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			4.00000	3	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,584.00000	2,758	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,680.00000	4,855	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			752.00000	601	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			32.00000	56	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			888.00000	728	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			18.00000	33	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,120.00000	3,945	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,620.00000	2,445	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,127.00000	957	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			7.00000	12	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,880.00000	8,055	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,370.00000	4,195	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,870.00000	2,695	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,374.00000	1,201	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			4.00000	6	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			201.00000	141	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			331.00000	445	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	44.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,630.00000	7,805	44.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,980.00000	5,155	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,670.00000	2,495	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,672.00000	1,498	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			2.00000	3	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			709.00000	561	18.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			39.00000	66	18.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,871.00000	1,697	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	43.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,480.00000	7,655	43.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,920.00000	2,745	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,921.00000	1,747	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			935.00000	773	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			14.00000	27	18.79	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	15.25	Call			0.00000	0	44.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,580.00000	7,755	44.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,820.00000	2,645	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,821.00000	1,647	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	2	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	44.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,680.00000	7,855	44.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,770.00000	2,595	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,772.00000	1,597	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	2	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	44.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,730.00000	7,905	44.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,020.00000	2,845	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,021.00000	1,846	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,029.00000	864	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			9.00000	19	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,070.00000	2,895	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,071.00000	1,896	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,078.00000	910	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			8.00000	15	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	43.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,430.00000	7,605	43.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,220.00000	3,045	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,221.00000	2,046	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	1	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,226.00000	1,054	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			5.00000	8	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			371.00000	262	18.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			151.00000	217	18.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			8.00000	5	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,288.00000	2,460	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	43.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,280.00000	7,455	43.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,320.00000	3,145	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,320.00000	2,146	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,324.00000	1,152	19.96	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 14/12/2009 Currency Future	6.35	Put			4.00000	6	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	42.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,180.00000	7,355	42.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,370.00000	3,195	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,370.00000	2,196	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	42.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,130.00000	7,305	42.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,420.00000	3,245	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,420.00000	2,246	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,423.00000	1,250	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			3.00000	5	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	42.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,080.00000	7,255	42.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,270.00000	3,095	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,271.00000	2,096	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,275.00000	1,103	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			5.00000	7	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	42.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,230.00000	7,405	42.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,620.00000	3,445	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,622.00000	1,448	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	3	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			666.00000	522	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			46.00000	77	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	41.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,880.00000	7,055	41.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,720.00000	3,545	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,720.00000	2,545	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,722.00000	1,547	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	2	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,780.00000	3,955	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	41.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,780.00000	6,955	41.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	39.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,280.00000	6,455	39.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,280.00000	8,455	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,380.00000	4,555	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,380.00000	8,555	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,520.00000	3,345	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,520.00000	2,346	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,523.00000	1,349	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			3.00000	4	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			585.00000	448	18.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			64.00000	103	18.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	40.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,480.00000	6,655	40.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,480.00000	8,655	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,580.00000	6,755	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,580.00000	8,755	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,470.00000	3,295	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,470.00000	2,296	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,473.00000	1,300	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			3.00000	4	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	40.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,530.00000	6,705	40.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,530.00000	8,705	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	41.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,730.00000	6,905	41.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,730.00000	8,905	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,780.00000	8,955	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,170.00000	2,995	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,171.00000	1,996	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	1	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,176.00000	1,005	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			6.00000	10	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	41.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,830.00000	7,005	41.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,830.00000	9,005	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	40.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,630.00000	6,805	40.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,630.00000	8,805	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,670.00000	3,495	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,330.00000	8,505	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,820.00000	3,645	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	38.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,180.00000	6,355	38.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,180.00000	8,355	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,570.00000	3,395	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,570.00000	2,395	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,572.00000	1,399	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			2.00000	3	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			625.00000	484	18.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			55.00000	89	18.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	39.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,430.00000	6,605	39.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,430.00000	8,605	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,770.00000	3,595	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,230.00000	8,405	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	40.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,680.00000	6,855	40.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,680.00000	8,855	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,870.00000	3,695	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,870.00000	2,695	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,871.00000	1,697	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			888.00000	728	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			18.00000	33	18.77	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	15.80	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,130.00000	8,305	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,920.00000	3,745	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,080.00000	8,255	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,020.00000	3,845	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			14.00000	10	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			1,994.00000	2,164	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,980.00000	8,155	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,070.00000	3,895	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			15.00000	11	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,944.00000	2,115	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,930.00000	8,105	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,970.00000	3,795	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,970.00000	2,795	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,971.00000	1,796	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			982.00000	818	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			12.00000	23	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			13.00000	9	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,042.00000	2,213	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,030.00000	8,205	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,120.00000	3,945	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,120.00000	2,945	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,121.00000	1,946	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,127.00000	957	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			7.00000	12	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,170.00000	3,995	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,830.00000	8,005	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,220.00000	4,045	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,220.00000	3,045	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,221.00000	2,046	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	1	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,226.00000	1,054	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		5.00000	8	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	44.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,780.00000	7,955	44.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.62350	7.80120		18.63	808,091.00	106	29,387.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		742.00000	611	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		141.00000	187	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		414.00000	330	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		363.00000	456	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		390.00000	313	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		389.00000	490	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		163.00000	131	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,062.00000	1,208	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		353.00000	282	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		452.00000	559	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		464.00000	366	18.82	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		313.00000	393	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		892.00000	749	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		91.00000	126	18.31	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		438.00000	348	19.02	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		337.00000	424	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		371.00000	297	19.61	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		420.00000	524	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		491.00000	386	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		289.00000	363	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		275.00000	219	20.79	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		623.00000	746	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		438.00000	348	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		337.00000	424	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		30.00000	25	30.65	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,278.00000	3,451	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		11.00000	7	31.44	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,509.00000	4,684	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		518.00000	410	18.60	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		267.00000	337	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		196.00000	157	22.17	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		895.00000	1,034	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		112.00000	91	24.73	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,461.00000	1,617	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		67.00000	54	27.22	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,116.00000	2,281	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		226.00000	181	21.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.35	Put		775.00000	907	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		77.00000	64	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,926.00000	2,090	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		303.00000	242	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		552.00000	669	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		289.00000	231	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		587.00000	707	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		319.00000	255	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		518.00000	631	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		261.00000	209	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		660.00000	785	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		206.00000	164	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		854.00000	991	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		215.00000	172	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		814.00000	949	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		237.00000	190	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		736.00000	866	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		249.00000	199	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		698.00000	825	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		187.00000	150	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		936.00000	1,077	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		171.00000	137	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,020.00000	1,164	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		179.00000	143	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		978.00000	1,120	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		156.00000	126	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,105.00000	1,252	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		137.00000	111	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,236.00000	1,387	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		121.00000	98	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,370.00000	1,525	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		132.00000	106	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,280.00000	1,433	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		143.00000	116	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,192.00000	1,342	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		99.00000	81	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,598.00000	1,758	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		92.00000	76	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,691.00000	1,852	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		83.00000	68	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,832.00000	1,995	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		89.00000	73	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,738.00000	1,900	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		77.00000	64	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,926.00000	2,090	26.65	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	11.50	Call			23.00000	19	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,722.00000	3,896	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			80.00000	66	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,879.00000	2,043	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			65.00000	52	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,164.00000	2,329	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			58.00000	47	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,307.00000	2,473	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			48.00000	39	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,547.00000	2,716	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			56.00000	45	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,354.00000	2,522	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			62.00000	50	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,211.00000	2,377	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			62.00000	50	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,211.00000	2,377	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			54.00000	44	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,402.00000	2,570	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			54.00000	44	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,402.00000	2,570	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			42.00000	34	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,741.00000	2,911	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			41.00000	33	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,789.00000	2,960	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			43.00000	35	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,692.00000	2,862	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			39.00000	32	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,838.00000	3,009	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			36.00000	29	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,984.00000	3,156	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			30.00000	25	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,229.00000	3,402	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			26.00000	22	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,475.00000	3,649	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			27.00000	23	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,426.00000	3,599	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			29.00000	24	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,328.00000	3,500	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			28.00000	23	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,377.00000	3,550	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			33.00000	28	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,082.00000	3,254	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			34.00000	28	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,033.00000	3,205	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			31.00000	26	30.36	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	10.95	Put		3,180.00000	3,353	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		30.00000	25	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,278.00000	3,451	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		32.00000	27	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,131.00000	3,303	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		37.00000	30	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,936.00000	3,107	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		39.00000	32	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,838.00000	3,009	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		34.00000	28	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,033.00000	3,205	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		26.00000	21	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,524.00000	3,698	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		24.00000	20	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,663.00000	3,836	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		25.00000	21	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,574.00000	3,747	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		25.00000	21	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,574.00000	3,747	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		24.00000	20	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,623.00000	3,797	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		21.00000	17	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,870.00000	4,044	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		24.00000	20	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,672.00000	3,846	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		20.00000	15	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,969.00000	4,142	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		22.00000	19	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,771.00000	3,945	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		22.00000	18	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,821.00000	3,995	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		72.00000	59	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,021.00000	2,185	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		58.00000	47	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,307.00000	2,473	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		50.00000	41	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,499.00000	2,667	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		46.00000	38	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,595.00000	2,764	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		8.00000	5	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,756.00000	4,932	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		86.00000	71	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,785.00000	1,947	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		22.00000	18	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,821.00000	3,995	32.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,900.00000	6,077	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			96.00000	78	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,645.00000	1,805	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			33.00000	28	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,082.00000	3,254	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			2.00000	1	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,751.00000	5,928	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			103.00000	84	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,552.00000	1,711	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			2.00000	1	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,651.00000	5,828	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			107.00000	88	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,506.00000	1,664	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			29.00000	24	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,328.00000	3,500	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			2.00000	1	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,601.00000	5,778	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			116.00000	95	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,415.00000	1,571	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			3.00000	2	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,501.00000	5,678	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			19.00000	13	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,067.00000	4,240	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,150.00000	6,327	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			75.00000	61	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,974.00000	2,138	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			21.00000	16	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,920.00000	4,093	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			20.00000	14	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,019.00000	4,191	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,100.00000	6,277	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			19.00000	13	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,067.00000	4,240	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			16.00000	12	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,165.00000	4,338	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			15.00000	10	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,263.00000	4,437	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			1.00000	1	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,350.00000	6,527	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			70.00000	57	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,069.00000	2,233	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			26.00000	21	31.36	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	11.30	Put			3,524.00000	3,698	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			20.00000	14	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,019.00000	4,191	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			18.00000	13	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,116.00000	4,289	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			1.00000	1	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,200.00000	6,377	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			1.00000	1	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			6,000.00000	6,177	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			99.00000	81	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,598.00000	1,758	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			2.00000	1	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,701.00000	5,878	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			150.00000	121	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,148.00000	1,297	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			3.00000	2	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,402.00000	5,578	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			132.00000	106	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,280.00000	1,433	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			38.00000	31	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,887.00000	3,058	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			28.00000	23	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,377.00000	3,550	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			2.00000	2	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,551.00000	5,728	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			32.00000	27	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,131.00000	3,303	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			24.00000	20	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,623.00000	3,797	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			2.00000	1	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,800.00000	5,978	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			41.00000	33	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,789.00000	2,960	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			38.00000	31	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,887.00000	3,058	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			3.00000	2	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,452.00000	5,628	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			126.00000	102	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,325.00000	1,479	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,850.00000	6,027	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			3.00000	2	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,352.00000	5,529	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			45.00000	37	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,644.00000	2,813	28.79	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 15/03/2010 Currency Future	13.00	Call			4.00000	3	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,203.00000	5,379	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			46.00000	38	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,595.00000	2,764	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			4.00000	3	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,153.00000	5,329	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			5.00000	3	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,054.00000	5,230	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			52.00000	42	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,451.00000	2,619	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			48.00000	39	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,547.00000	2,716	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			5.00000	3	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,103.00000	5,280	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			60.00000	49	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,259.00000	2,425	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			8.00000	6	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,707.00000	4,882	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			70.00000	57	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,069.00000	2,233	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			9.00000	6	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,608.00000	4,783	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			335.00000	268	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			484.00000	595	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			10.00000	7	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,559.00000	4,733	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			56.00000	45	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,354.00000	2,522	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			52.00000	42	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,451.00000	2,619	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			6.00000	4	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,905.00000	5,081	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			67.00000	54	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,116.00000	2,281	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			9.00000	6	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,657.00000	4,832	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			75.00000	61	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,974.00000	2,138	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			89.00000	73	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,738.00000	1,900	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			10.00000	7	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,559.00000	4,733	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			96.00000	78	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,645.00000	1,805	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			11.00000	8	31.49	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		4,460.00000	4,634	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		547.00000	436	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		246.00000	312	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,151.00000	3,974	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,653.00000	2,476	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,192.00000	1,028	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		41.00000	54	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		7.00000	5	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,855.00000	5,031	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,849.00000	8,027	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,401.00000	4,224	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,902.00000	2,725	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	2	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,426.00000	1,255	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		24.00000	32	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,599.00000	7,777	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		673.00000	548	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		172.00000	225	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		116.00000	95	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,415.00000	1,571	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		107.00000	88	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,506.00000	1,664	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		80.00000	66	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,879.00000	2,043	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		15.00000	11	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,214.00000	4,388	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,703.00000	2,526	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,714.00000	1,541	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		13.00000	17	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		815.00000	678	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		114.00000	154	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		14.00000	10	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,312.00000	4,486	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		3.00000	2	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,302.00000	5,479	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,853.00000	2,675	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	2	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,860.00000	1,686	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		9.00000	12	20.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.95	Call			932.00000	786	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			81.00000	113	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,909.00000	1,735	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			8.00000	11	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			972.00000	824	18.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			71.00000	101	18.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,952.00000	2,775	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,958.00000	1,783	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			7.00000	10	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,014.00000	863	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			63.00000	90	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,753.00000	2,576	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,763.00000	1,589	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			11.00000	15	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			853.00000	713	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			102.00000	140	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,052.00000	2,875	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,057.00000	1,881	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			6.00000	8	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,101.00000	944	18.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			50.00000	70	18.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,102.00000	2,925	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,107.00000	1,931	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			5.00000	7	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,146.00000	985	18.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			45.00000	62	18.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			12.00000	8	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,411.00000	4,585	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,252.00000	3,074	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,255.00000	2,079	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	5	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,285.00000	1,116	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			33.00000	43	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			4.00000	2	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,253.00000	5,429	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,302.00000	3,124	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,305.00000	2,128	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			4.00000	5	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,331.00000	1,162	18.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.50	Put			30.00000	39	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,402.00000	3,224	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,404.00000	2,227	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			3.00000	4	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			608.00000	490	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			207.00000	266	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,352.00000	3,174	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,355.00000	2,178	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			3.00000	4	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,378.00000	1,209	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			27.00000	35	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			577.00000	462	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			226.00000	289	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,202.00000	3,024	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,206.00000	2,029	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			4.00000	6	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,238.00000	1,071	18.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			37.00000	47	18.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,452.00000	3,274	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,454.00000	2,277	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			3.00000	4	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,473.00000	1,302	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			22.00000	29	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			640.00000	518	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			189.00000	245	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,602.00000	3,424	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	0	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,603.00000	2,426	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			2.00000	3	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,617.00000	1,445	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			16.00000	21	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,702.00000	3,524	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			7.00000	5	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,806.00000	4,981	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	1	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,300.00000	6,477	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,299.00000	8,477	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,400.00000	6,577	30.96	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	16.20	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,399.00000	8,577	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,502.00000	3,324	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,504.00000	2,327	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,521.00000	1,349	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			20.00000	26	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	1	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,500.00000	6,677	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,499.00000	8,677	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	1	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,600.00000	6,777	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,599.00000	8,777	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	1	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,550.00000	6,727	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,549.00000	8,727	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			1.00000	1	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,750.00000	6,927	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,749.00000	8,927	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	1	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,800.00000	6,977	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,799.00000	8,977	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,152.00000	2,974	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,156.00000	1,980	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	6	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	1	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,850.00000	7,027	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,849.00000	9,027	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			1.00000	1	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,650.00000	6,827	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,649.00000	8,827	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,652.00000	3,474	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,665.00000	1,493	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	19	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			778.00000	644	18.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.15	Put			127.00000	170	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			13.00000	9	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,362.00000	4,536	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,349.00000	8,527	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,751.00000	3,574	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			1.00000	1	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,250.00000	6,427	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,249.00000	8,427	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,801.00000	3,624	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,803.00000	2,625	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	2	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,811.00000	1,637	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			10.00000	14	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,199.00000	8,377	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,552.00000	3,374	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,554.00000	2,376	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			2.00000	3	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,569.00000	1,397	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			18.00000	23	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			707.00000	579	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			156.00000	205	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			1.00000	1	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,450.00000	6,627	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,449.00000	8,627	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			1.00000	1	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,700.00000	6,877	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,699.00000	8,877	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,901.00000	3,724	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,099.00000	8,277	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,951.00000	3,774	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,050.00000	6,227	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,049.00000	8,227	33.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call		4,001.00000	3,824	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		3,002.00000	2,825	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		1.00000	1	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		2,008.00000	1,832	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		6.00000	9	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		1,056.00000	903	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		55.00000	80	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		7,999.00000	8,177	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		4,101.00000	3,924	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,102.00000	2,925	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,107.00000	1,931	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		5.00000	7	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,146.00000	985	18.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		45.00000	62	18.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		7,899.00000	8,077	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,251.00000	4,074	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,252.00000	3,074	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,255.00000	2,079	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	5	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,285.00000	1,116	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		33.00000	43	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		518.00000	410	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		267.00000	337	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		0.00000	0	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,749.00000	7,927	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,201.00000	4,024	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,799.00000	7,977	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.75050	7.93240		18.98	2,960,691.00	382	16,854.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		943.00000	809	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		160.00000	209	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		561.00000	467	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		428.00000	517	19.14	0.00	0	100.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		494.00000	416	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		511.00000	615	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		219.00000	186	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,387.00000	1,535	23.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.00	Call			475.00000	400	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			543.00000	649	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			457.00000	385	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			575.00000	684	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			585.00000	486	18.98	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			403.00000	486	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			561.00000	467	19.14	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			428.00000	517	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			538.00000	449	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			455.00000	549	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			610.00000	508	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			377.00000	458	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			393.00000	331	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			711.00000	830	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			379.00000	319	20.77	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			747.00000	868	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			494.00000	416	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			511.00000	615	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			50.00000	42	31.28	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,267.00000	4,442	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			30.00000	26	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,498.00000	5,675	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			4.00000	3	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,572.00000	9,753	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			515.00000	432	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			483.00000	582	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			183.00000	156	24.37	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,650.00000	1,805	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			132.00000	112	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,200.00000	2,362	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			662.00000	555	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			330.00000	405	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			352.00000	297	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			820.00000	946	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			424.00000	357	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			642.00000	756	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			408.00000	343	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			676.00000	793	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			365.00000	307	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			783.00000	907	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			328.00000	276	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			896.00000	1,026	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			306.00000	257	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			973.00000	1,107	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			340.00000	286	21.26	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			857.00000	986	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			316.00000	267	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			934.00000	1,066	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			295.00000	249	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,013.00000	1,148	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			206.00000	175	23.72	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,474.00000	1,625	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			285.00000	240	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,053.00000	1,190	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			266.00000	225	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,134.00000	1,274	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			275.00000	233	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,093.00000	1,232	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			258.00000	218	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,175.00000	1,317	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			234.00000	198	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,301.00000	1,447	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			249.00000	211	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,217.00000	1,360	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			226.00000	192	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,344.00000	1,491	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			212.00000	180	23.55	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,430.00000	1,580	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			241.00000	204	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,259.00000	1,404	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			173.00000	148	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,740.00000	1,897	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			159.00000	136	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,877.00000	2,036	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			168.00000	144	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,786.00000	1,943	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			151.00000	130	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,968.00000	2,129	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			163.00000	140	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,831.00000	1,989	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			55.00000	47	30.84	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,023.00000	4,197	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			155.00000	133	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,922.00000	2,082	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			122.00000	103	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,339.00000	2,503	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			106.00000	91	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,574.00000	2,740	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			118.00000	101	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,386.00000	2,550	26.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			129.00000	109	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,246.00000	2,409	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			183.00000	156	24.37	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,650.00000	1,805	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			147.00000	126	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,015.00000	2,175	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			140.00000	119	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,107.00000	2,268	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			125.00000	106	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,293.00000	2,456	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			112.00000	95	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,480.00000	2,645	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			44.00000	38	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,512.00000	4,687	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			143.00000	122	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,061.00000	2,222	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			136.00000	115	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,154.00000	2,315	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			115.00000	98	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,433.00000	2,597	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			109.00000	93	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,527.00000	2,692	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			43.00000	37	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,561.00000	4,737	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			140.00000	119	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,107.00000	2,268	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			112.00000	95	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,480.00000	2,645	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			101.00000	86	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,669.00000	2,836	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			41.00000	35	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,708.00000	4,884	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			129.00000	109	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,246.00000	2,409	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			109.00000	93	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,527.00000	2,692	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			104.00000	88	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,621.00000	2,788	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			98.00000	84	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,716.00000	2,884	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			94.00000	80	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,811.00000	2,980	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			38.00000	33	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,856.00000	5,032	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			143.00000	122	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 14/06/2010 Currency Future	9.85	Put			2,061.00000	2,222	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			42.00000	35	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,659.00000	4,835	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			178.00000	152	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,695.00000	1,851	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			136.00000	115	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,154.00000	2,315	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			610.00000	508	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			377.00000	458	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			147.00000	126	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,015.00000	2,175	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			48.00000	41	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,316.00000	4,491	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			636.00000	531	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			353.00000	431	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			188.00000	160	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,606.00000	1,760	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			178.00000	152	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,695.00000	1,851	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			47.00000	40	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,365.00000	4,540	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			194.00000	165	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,562.00000	1,715	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,183.00000	4,001	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	1	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,689.00000	2,507	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			6.00000	7	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,259.00000	1,097	17.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			76.00000	97	17.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			71.00000	61	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,389.00000	3,561	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			22.00000	18	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,339.00000	6,517	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			12.00000	9	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,829.00000	8,009	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,433.00000	4,251	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,937.00000	2,755	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			5.00000	5	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,480.00000	1,312	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			47.00000	61	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			79.00000	68	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,147.00000	3,318	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			43.00000	36	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,610.00000	4,786	31.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.00	Call			24.00000	20	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,092.00000	6,270	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			13.00000	10	35.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,581.00000	7,760	35.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			809.00000	687	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			227.00000	287	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			200.00000	170	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,517.00000	1,669	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			168.00000	144	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,786.00000	1,943	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			56.00000	48	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,974.00000	4,148	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,738.00000	2,557	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,757.00000	1,584	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			25.00000	34	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			908.00000	777	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			176.00000	227	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			73.00000	63	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,340.00000	3,512	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			32.00000	28	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,300.00000	5,477	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,948.00000	1,772	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			16.00000	22	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,052.00000	911	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			120.00000	160	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			53.00000	45	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,121.00000	4,295	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			35.00000	30	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,102.00000	5,279	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			68.00000	59	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,486.00000	3,658	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			45.00000	39	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,463.00000	4,638	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			31.00000	26	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,448.00000	5,626	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,987.00000	2,805	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	5	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,996.00000	1,820	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			14.00000	20	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,091.00000	946	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			108.00000	146	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			66.00000	57	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,583.00000	3,756	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			29.00000	25	33.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,547.00000	5,725	33.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,838.00000	2,656	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	6	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,852.00000	1,678	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		20.00000	27	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		979.00000	842	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		146.00000	192	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		440.00000	370	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		608.00000	720	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		96.00000	82	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,764.00000	2,931	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		62.00000	54	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,729.00000	3,903	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		28.00000	24	33.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,696.00000	5,873	33.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,788.00000	2,606	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	6	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,805.00000	1,631	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		22.00000	30	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		61.00000	53	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,778.00000	3,952	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		40.00000	34	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,758.00000	4,934	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		27.00000	24	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,745.00000	5,923	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		91.00000	78	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,859.00000	3,028	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		59.00000	52	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,827.00000	4,001	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		39.00000	33	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,807.00000	4,983	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		27.00000	23	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,795.00000	5,973	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		64.00000	56	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,632.00000	3,805	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		29.00000	25	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,597.00000	5,774	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,036.00000	2,855	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,046.00000	1,868	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		13.00000	17	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,132.00000	983	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		99.00000	132	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		106.00000	91	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,574.00000	2,740	27.16	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	11.40	Call			67.00000	58	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,534.00000	3,707	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,086.00000	2,904	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,095.00000	1,916	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			12.00000	15	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,174.00000	1,020	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			91.00000	120	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,136.00000	2,954	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	4	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,144.00000	1,964	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			12.00000	14	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,216.00000	1,058	17.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			83.00000	108	17.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			70.00000	60	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,437.00000	3,610	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			46.00000	39	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,414.00000	4,589	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			31.00000	27	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,399.00000	5,576	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,285.00000	3,104	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,292.00000	2,111	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			10.00000	11	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,346.00000	1,182	17.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			63.00000	81	17.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			74.00000	64	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,292.00000	3,463	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			33.00000	28	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,250.00000	5,428	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,335.00000	3,153	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			2.00000	3	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,342.00000	2,161	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			9.00000	10	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,390.00000	1,225	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			57.00000	74	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			76.00000	65	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,244.00000	3,415	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			51.00000	43	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,218.00000	4,393	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			33.00000	29	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,201.00000	5,378	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,385.00000	3,203	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			2.00000	3	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,391.00000	2,210	20.23	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 14/06/2010 Currency Future	5.55	Put			9.00000	10	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,435.00000	1,268	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			52.00000	68	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			690.00000	580	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			307.00000	379	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			78.00000	67	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,195.00000	3,366	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			52.00000	44	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,169.00000	4,344	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			34.00000	29	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,152.00000	5,329	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,435.00000	3,253	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,441.00000	2,259	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	9	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			718.00000	605	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			286.00000	355	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,235.00000	3,054	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,243.00000	2,062	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			10.00000	11	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,302.00000	1,139	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			69.00000	89	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			19.00000	16	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,587.00000	6,766	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			63.00000	55	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,681.00000	3,854	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			19.00000	16	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,637.00000	6,815	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			19.00000	15	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,686.00000	6,865	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,634.00000	3,452	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,639.00000	2,458	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			7.00000	7	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,664.00000	1,492	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			31.00000	42	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			841.00000	716	18.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			209.00000	266	18.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			38.00000	32	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,905.00000	5,082	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			21.00000	18	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,389.00000	6,567	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,684.00000	3,502	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	2	27.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,710.00000	1,538	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			28.00000	38	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			874.00000	746	18.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			192.00000	246	18.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			9.00000	7	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,327.00000	8,506	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,584.00000	3,402	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,589.00000	2,408	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	7	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,617.00000	1,446	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			35.00000	46	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			21.00000	17	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,438.00000	6,617	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			9.00000	7	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,426.00000	8,606	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,484.00000	3,303	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,490.00000	2,309	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,525.00000	1,356	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			43.00000	56	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			748.00000	632	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			265.00000	331	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			20.00000	16	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,538.00000	6,716	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			8.00000	6	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,526.00000	8,706	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			8.00000	6	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,625.00000	8,805	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			8.00000	6	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,575.00000	8,755	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			91.00000	78	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,859.00000	3,028	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			39.00000	33	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,807.00000	4,983	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			18.00000	15	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,786.00000	6,964	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			7.00000	5	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,775.00000	8,955	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			18.00000	15	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,786.00000	6,964	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,186.00000	3,004	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	4	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,193.00000	2,013	19.11	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	12	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		89.00000	76	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,907.00000	3,076	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		18.00000	14	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,835.00000	7,014	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		7.00000	5	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,824.00000	9,005	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		87.00000	75	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,955.00000	3,124	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		17.00000	14	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,885.00000	7,063	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		7.00000	5	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,874.00000	9,054	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		7.00000	6	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,675.00000	8,855	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		9.00000	7	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,376.00000	8,556	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,734.00000	3,552	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		22.00000	18	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,290.00000	6,468	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		9.00000	7	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,277.00000	8,457	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,784.00000	3,602	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		23.00000	19	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,240.00000	6,418	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		10.00000	7	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,227.00000	8,407	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,883.00000	3,702	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,887.00000	2,706	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		5.00000	5	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,900.00000	1,725	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		18.00000	24	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		1,015.00000	876	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		133.00000	176	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		24.00000	20	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,141.00000	6,319	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		10.00000	8	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,128.00000	8,307	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,933.00000	3,752	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		11.00000	8	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,078.00000	8,258	35.91	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 14/06/2010 Currency Future	3.90	Call			4,033.00000	3,851	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			25.00000	21	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			5,993.00000	6,171	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			11.00000	9	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,979.00000	8,158	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,083.00000	3,901	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			26.00000	22	34.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			5,943.00000	6,121	34.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			11.00000	9	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			7,929.00000	8,108	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,983.00000	3,801	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,987.00000	2,805	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	5	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,996.00000	1,820	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			14.00000	20	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,091.00000	946	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			108.00000	146	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			54.00000	46	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,072.00000	4,246	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			25.00000	21	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,042.00000	6,220	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			11.00000	8	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,029.00000	8,208	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			4,133.00000	3,951	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			0.00000	1	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,136.00000	2,954	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	4	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,144.00000	1,964	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			12.00000	14	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,216.00000	1,058	17.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			83.00000	108	17.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			57.00000	50	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			3,925.00000	4,099	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			26.00000	22	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			5,894.00000	6,072	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			12.00000	9	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			7,879.00000	8,059	35.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			58.00000	51	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			3,876.00000	4,050	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			27.00000	23	34.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,844.00000	6,022	34.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,233.00000	4,051	29.81	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 14/06/2010 Currency Future	3.70	Put		0.00000	1	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,235.00000	3,054	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,243.00000	2,062	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	11	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,302.00000	1,139	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		69.00000	89	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		12.00000	10	35.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,780.00000	7,959	35.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.87960	8.06580		19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		609.00000	525	19.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		593.00000	695	19.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		572.00000	493	20.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		656.00000	763	20.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		651.00000	559	19.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		535.00000	630	19.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		674.00000	577	19.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		508.00000	598	19.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		697.00000	596	19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		481.00000	567	19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		720.00000	618	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		455.00000	538	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		697.00000	596	19.17	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		481.00000	567	19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		491.00000	423	20.73	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		825.00000	943	20.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		590.00000	508	19.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		624.00000	729	19.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		522.00000	449	20.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		756.00000	870	20.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		538.00000	463	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		722.00000	834	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,669.00000	3,484	25.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		4.00000	4	25.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,679.00000	2,494	20.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		13.00000	15	20.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,722.00000	1,549	17.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		56.00000	69	17.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		938.00000	815	18.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		273.00000	335	18.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		180.00000	156	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,514.00000	2,676	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		87.00000	76	30.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,421.00000	4,596	30.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		48.00000	41	33.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,382.00000	6,562	33.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			26.00000	22	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,360.00000	8,542	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,819.00000	3,633	25.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	25.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,827.00000	2,642	21.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			11.00000	12	21.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,859.00000	1,683	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			43.00000	53	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			1,033.00000	902	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			218.00000	272	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			192.00000	167	25.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,376.00000	2,537	25.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			91.00000	80	30.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,276.00000	4,450	30.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			50.00000	43	33.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,234.00000	6,414	33.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			28.00000	23	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,212.00000	8,394	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,769.00000	3,583	25.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	25.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,777.00000	2,593	21.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			12.00000	13	21.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,813.00000	1,638	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			47.00000	58	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			1,001.00000	872	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			235.00000	293	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			188.00000	163	25.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,422.00000	2,583	25.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			90.00000	78	30.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,324.00000	4,499	30.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			49.00000	43	33.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,283.00000	6,463	33.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			27.00000	23	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,261.00000	8,443	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,918.00000	3,732	26.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			2.00000	3	26.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,925.00000	2,740	21.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			9.00000	11	21.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,951.00000	1,774	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			35.00000	44	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			1,101.00000	964	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			185.00000	235	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			201.00000	174	25.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,285.00000	2,445	25.51	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 13/09/2010 Currency Future	12.15	Call			95.00000	83	29.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,179.00000	4,353	29.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			52.00000	45	33.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,136.00000	6,315	33.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			29.00000	24	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,113.00000	8,295	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,968.00000	3,782	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			2.00000	3	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,975.00000	2,790	22.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			9.00000	10	22.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,998.00000	1,820	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			32.00000	40	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,136.00000	997	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			170.00000	217	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			206.00000	178	25.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,240.00000	2,399	25.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			97.00000	84	29.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,131.00000	4,305	29.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			52.00000	46	33.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,087.00000	6,266	33.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			30.00000	25	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,064.00000	8,245	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			4,018.00000	3,832	26.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			3,024.00000	2,839	22.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			8.00000	10	22.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			2,045.00000	1,866	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			29.00000	37	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,171.00000	1,030	17.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			156.00000	200	17.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			211.00000	183	25.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,195.00000	2,353	25.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			98.00000	86	29.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,083.00000	4,256	29.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			53.00000	46	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,037.00000	6,217	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			31.00000	25	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,015.00000	8,196	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			4,117.00000	3,932	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	27.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,123.00000	2,938	22.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	8	22.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,142.00000	1,960	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			26.00000	30	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,251.00000	1,099	17.61	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 13/09/2010 Currency Future	6.95	Put			135.00000	169	17.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			220.00000	191	25.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,104.00000	2,262	25.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			101.00000	89	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			3,986.00000	4,159	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			55.00000	48	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,939.00000	6,118	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			31.00000	27	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,916.00000	8,097	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,167.00000	3,981	27.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	2	27.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,173.00000	2,988	22.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			7.00000	8	22.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,190.00000	2,007	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			24.00000	27	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,291.00000	1,134	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			125.00000	155	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			225.00000	196	24.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,059.00000	2,216	24.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			103.00000	91	29.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,937.00000	4,111	29.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			55.00000	49	32.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,889.00000	6,069	32.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			32.00000	27	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,866.00000	8,048	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,267.00000	4,081	27.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	27.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,272.00000	3,087	23.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			6.00000	7	23.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,287.00000	2,103	18.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			22.00000	23	18.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,374.00000	1,211	17.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			108.00000	131	17.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			235.00000	205	24.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			1,969.00000	2,125	24.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			106.00000	94	29.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,840.00000	4,014	29.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			57.00000	50	32.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,791.00000	5,970	32.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			32.00000	28	35.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,767.00000	7,949	35.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,217.00000	4,031	27.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			1.00000	2	27.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,222.00000	3,037	23.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			6.00000	7	23.16	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 13/09/2010 Currency Future	5.85	Call		2,239.00000	2,054	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		23.00000	25	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,332.00000	1,171	17.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		116.00000	141	17.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		230.00000	201	24.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,014.00000	2,171	24.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		105.00000	92	29.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,889.00000	4,063	29.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		56.00000	49	32.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,840.00000	6,020	32.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		32.00000	28	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,816.00000	7,998	35.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.99600	8.18220		19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		687.00000	603	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		705.00000	807	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		669.00000	587	20.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		737.00000	841	20.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		651.00000	572	20.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		769.00000	876	20.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		748.00000	655	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		615.00000	709	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		769.00000	673	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		587.00000	677	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		727.00000	637	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		645.00000	741	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		791.00000	693	19.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		559.00000	647	19.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		572.00000	502	20.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		939.00000	1,056	20.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		557.00000	489	20.94	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		975.00000	1,093	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		707.00000	620	19.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		674.00000	774	19.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		618.00000	542	20.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		836.00000	946	20.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		587.00000	515	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		904.00000	1,019	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		602.00000	528	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		870.00000	982	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,689.00000	3,503	23.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	23.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,703.00000	2,520	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		21.00000	24	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,768.00000	1,600	17.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		86.00000	104	17.91	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 13/12/2010 Currency Future	7.50	Call			1,020.00000	901	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			338.00000	405	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			244.00000	216	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,562.00000	2,720	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			129.00000	114	29.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,446.00000	4,618	29.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			77.00000	69	32.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,395.00000	6,573	32.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			47.00000	40	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,364.00000	8,544	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,788.00000	3,602	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			6.00000	6	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,800.00000	2,617	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			18.00000	21	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,856.00000	1,685	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			73.00000	89	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,079.00000	955	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			296.00000	359	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			254.00000	224	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,472.00000	2,628	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			132.00000	118	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,350.00000	4,522	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			79.00000	70	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,297.00000	6,474	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			48.00000	41	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,266.00000	8,445	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,739.00000	3,553	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			7.00000	7	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,752.00000	2,569	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			19.00000	23	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,812.00000	1,642	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			80.00000	96	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			1,049.00000	927	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			317.00000	381	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			249.00000	220	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,517.00000	2,674	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			130.00000	116	29.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,398.00000	4,570	29.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			78.00000	69	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,346.00000	6,523	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			48.00000	41	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,315.00000	8,495	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,937.00000	3,751	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			5.00000	5	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,947.00000	2,763	20.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.25	Put		14.00000	17	20.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,990.00000	1,816	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		57.00000	70	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,172.00000	1,041	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		240.00000	295	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		270.00000	238	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,338.00000	2,492	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		139.00000	123	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,207.00000	4,377	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		82.00000	73	31.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,150.00000	6,327	31.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		51.00000	44	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,119.00000	8,298	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,987.00000	3,801	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	5	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,996.00000	2,812	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		13.00000	16	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		2,035.00000	1,861	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		53.00000	65	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,205.00000	1,072	17.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		223.00000	276	17.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		275.00000	243	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,293.00000	2,447	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		141.00000	125	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,159.00000	4,329	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		83.00000	74	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,101.00000	6,278	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		52.00000	45	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,070.00000	8,249	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		4,037.00000	3,851	25.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		4.00000	5	25.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		3,045.00000	2,861	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		13.00000	15	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,082.00000	1,905	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		50.00000	59	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,242.00000	1,103	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		210.00000	257	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		281.00000	248	24.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,248.00000	2,402	24.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		143.00000	127	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,111.00000	4,281	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		84.00000	75	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,052.00000	6,229	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		53.00000	46	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,021.00000	8,200	33.97	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 13/12/2010 Currency Future	4.10	Call		4,086.00000	3,901	25.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		4.00000	5	25.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		3,094.00000	2,910	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		12.00000	14	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		2,129.00000	1,951	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		47.00000	55	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,280.00000	1,135	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		197.00000	239	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		286.00000	253	24.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,204.00000	2,357	24.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		145.00000	129	28.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,063.00000	4,233	28.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		85.00000	76	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,003.00000	6,180	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		54.00000	47	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		7,971.00000	8,151	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		4,135.00000	3,950	25.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		3.00000	4	25.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		3,144.00000	2,959	21.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		12.00000	13	21.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,176.00000	1,996	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		44.00000	50	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,318.00000	1,167	17.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		185.00000	221	17.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		291.00000	258	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,159.00000	2,312	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		147.00000	131	28.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,015.00000	4,185	28.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		86.00000	77	31.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		5,954.00000	6,131	31.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		54.00000	48	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		7,922.00000	8,102	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call		4,185.00000	4,000	26.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		3.00000	4	26.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		3,193.00000	3,008	21.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		11.00000	12	21.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		2,223.00000	2,042	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		41.00000	46	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,356.00000	1,201	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		174.00000	205	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		297.00000	264	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		2,115.00000	2,268	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		149.00000	133	28.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		3,967.00000	4,137	28.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		87.00000	78	31.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put		5,905.00000	6,082	31.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		55.00000	49	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,872.00000	8,053	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,235.00000	4,049	26.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		2.00000	3	26.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,243.00000	3,057	21.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		11.00000	11	21.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,271.00000	2,089	18.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		38.00000	43	18.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,395.00000	1,238	17.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		163.00000	192	17.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		303.00000	269	24.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,071.00000	2,223	24.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		151.00000	135	28.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		3,919.00000	4,089	28.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		88.00000	79	31.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,856.00000	6,033	31.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		55.00000	49	33.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,823.00000	8,003	33.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		3,888.00000	3,702	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		6.00000	6	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		2,898.00000	2,714	20.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		16.00000	18	20.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,945.00000	1,772	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		62.00000	76	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		1,140.00000	1,012	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		258.00000	316	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		264.00000	233	24.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,382.00000	2,537	24.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		137.00000	121	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,254.00000	4,425	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		81.00000	72	31.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,199.00000	6,376	31.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		50.00000	43	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,168.00000	8,347	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			11.93660	12.22690		16.14	3,592,916.60	301	37,090.00
£ / R On 14/12/2009 Currency Future	12.25	Call		343.00000	223	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		366.00000	537	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		323.00000	209	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		396.00000	573	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		268.00000	173	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		491.00000	686	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		476.00000	308	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		249.00000	371	16.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.95	Call			507.00000	328	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			230.00000	341	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			285.00000	184	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			459.00000	648	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			303.00000	196	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			427.00000	610	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			223.00000	143	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			596.00000	806	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			209.00000	134	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			632.00000	847	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			163.00000	104	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			786.00000	1,017	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			197.00000	126	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			670.00000	889	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			185.00000	118	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			708.00000	931	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			153.00000	98	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			826.00000	1,061	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			135.00000	86	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			908.00000	1,150	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			144.00000	92	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			867.00000	1,105	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			127.00000	81	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			950.00000	1,195	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			112.00000	72	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,035.00000	1,286	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			93.00000	60	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,166.00000	1,424	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			69.00000	45	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,392.00000	1,659	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			65.00000	43	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,438.00000	1,706	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			61.00000	41	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,485.00000	1,754	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			65.00000	43	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,438.00000	1,706	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			58.00000	39	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,531.00000	1,802	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			55.00000	37	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,578.00000	1,850	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			46.00000	31	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,719.00000	1,995	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			49.00000	33	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,672.00000	1,946	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			83.00000	54	20.74	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 14/12/2009 Currency Future	13.40	Put			1,256.00000	1,517	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			106.00000	68	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,079.00000	1,331	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			78.00000	51	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,301.00000	1,564	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			61.00000	41	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,485.00000	1,754	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			52.00000	35	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,625.00000	1,898	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			49.00000	33	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,672.00000	1,946	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			55.00000	37	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,578.00000	1,850	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			73.00000	48	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,346.00000	1,611	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			83.00000	54	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,256.00000	1,517	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			88.00000	57	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,211.00000	1,470	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			106.00000	68	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,079.00000	1,331	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			112.00000	72	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,035.00000	1,286	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			119.00000	77	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			992.00000	1,240	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			58.00000	39	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,531.00000	1,802	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			78.00000	51	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,301.00000	1,564	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			119.00000	77	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			992.00000	1,240	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			65.00000	43	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,438.00000	1,706	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			31.00000	22	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,104.00000	2,386	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			41.00000	28	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,814.00000	2,092	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			39.00000	27	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,862.00000	2,141	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			39.00000	27	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,862.00000	2,141	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			37.00000	26	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,910.00000	2,190	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			32.00000	23	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,055.00000	2,337	23.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.45	Call			27.00000	20	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,250.00000	2,533	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			29.00000	21	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,152.00000	2,435	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			28.00000	21	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,201.00000	2,484	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			26.00000	19	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,299.00000	2,583	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			20.00000	15	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,693.00000	2,978	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			21.00000	15	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,644.00000	2,929	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			24.00000	18	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,398.00000	2,681	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			23.00000	17	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,496.00000	2,780	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			21.00000	16	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,595.00000	2,879	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			19.00000	14	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,792.00000	3,077	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			18.00000	13	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,891.00000	3,177	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			17.00000	12	27.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,990.00000	3,276	27.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			14.00000	10	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,387.00000	3,674	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			37.00000	26	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,910.00000	2,190	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			33.00000	24	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,006.00000	2,288	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			46.00000	31	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,719.00000	1,995	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			24.00000	18	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,398.00000	2,681	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			35.00000	25	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,958.00000	2,238	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			25.00000	19	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,348.00000	2,632	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			24.00000	17	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,447.00000	2,731	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			22.00000	16	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,545.00000	2,830	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			17.00000	13	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,940.00000	3,226	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			49.00000	33	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 14/12/2009 Currency Future	13.85	Put		1,672.00000	1,946	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		44.00000	30	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,767.00000	2,043	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		35.00000	25	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,958.00000	2,238	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		25.00000	19	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,348.00000	2,632	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		19.00000	14	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,743.00000	3,028	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		24.00000	17	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,447.00000	2,731	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		18.00000	14	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,841.00000	3,127	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		28.00000	21	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,201.00000	2,484	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		20.00000	15	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,693.00000	2,978	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		29.00000	21	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,152.00000	2,435	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		3,929.00000	3,639	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	2	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,439.00000	2,153	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		12.00000	16	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		994.00000	748	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		67.00000	111	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		173.00000	111	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		747.00000	974	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		13.00000	9	29.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,586.00000	3,873	29.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		5.00000	3	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		5,078.00000	5,367	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		2.00000	2	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,575.00000	6,865	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		8,074.00000	8,364	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,378.00000	4,088	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		2,884.00000	2,595	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		7.00000	8	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,415.00000	1,133	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		38.00000	47	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		16.00000	12	27.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		3,139.00000	3,425	27.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		7.00000	4	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,630.00000	4,918	32.23	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	18.35	Call		3.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		6,126.00000	6,415	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		1.00000	1	39.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		7,624.00000	7,915	39.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,627.00000	4,337	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	1	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		3,132.00000	2,842	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		5.00000	6	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		1,657.00000	1,373	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		30.00000	36	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		418.00000	271	16.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		291.00000	434	16.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		8.00000	5	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		4,381.00000	4,669	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		3.00000	2	34.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,876.00000	6,165	34.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	38.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,375.00000	7,665	38.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		153.00000	98	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		826.00000	1,061	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		99.00000	64	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		1,122.00000	1,377	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		41.00000	28	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,814.00000	2,092	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		88.00000	57	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,211.00000	1,470	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		37.00000	26	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,910.00000	2,190	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		44.00000	30	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,767.00000	2,043	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		73.00000	48	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,346.00000	1,611	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,146.00000	1,859	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		19.00000	23	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,175.00000	910	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		48.00000	73	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		6.00000	4	32.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,879.00000	5,167	32.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		2.00000	1	37.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,875.00000	7,165	37.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,874.00000	9,164	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,032.00000	2,743	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		5.00000	7	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,049.00000	1,761	22.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.20	Put		22.00000	25	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,080.00000	827	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		53.00000	91	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		364.00000	238	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		337.00000	502	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		5.00000	4	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,978.00000	5,267	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		2.00000	1	37.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,975.00000	7,265	37.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,974.00000	9,264	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		1,901.00000	1,615	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		24.00000	28	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		951.00000	709	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		74.00000	123	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		5.00000	3	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		5,128.00000	5,417	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		2.00000	1	38.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		7,125.00000	7,415	38.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		9,123.00000	9,414	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		2,933.00000	2,644	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		6.00000	8	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,950.00000	1,664	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		23.00000	27	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		16.00000	12	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,089.00000	3,375	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	1	37.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		7,075.00000	7,365	37.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		9,073.00000	9,364	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,735.00000	2,447	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		8.00000	10	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,755.00000	1,469	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		28.00000	33	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		828.00000	599	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		102.00000	163	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		252.00000	162	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		525.00000	725	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		15.00000	11	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,288.00000	3,574	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		4.00000	3	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,278.00000	5,566	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	1	38.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,275.00000	7,565	38.49	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	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,273.00000	9,564	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,587.00000	2,300	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			10.00000	13	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,608.00000	1,324	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			31.00000	38	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			713.00000	499	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			136.00000	212	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			14.00000	10	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,437.00000	3,723	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			4.00000	3	33.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,427.00000	5,716	33.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	38.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,425.00000	7,715	38.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,423.00000	9,714	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,538.00000	2,251	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			11.00000	14	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,560.00000	1,276	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			33.00000	40	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			676.00000	467	16.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			149.00000	231	16.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			13.00000	10	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,486.00000	3,773	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			4.00000	3	34.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,477.00000	5,766	34.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	38.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,475.00000	7,765	38.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,473.00000	9,764	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,489.00000	2,202	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			12.00000	15	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,511.00000	1,229	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			34.00000	42	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			640.00000	437	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			163.00000	251	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			13.00000	10	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,536.00000	3,823	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			4.00000	3	34.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,527.00000	5,816	34.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	39.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,524.00000	7,815	39.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,523.00000	9,814	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,390.00000	2,104	24.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.85	Put			13.00000	17	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			571.00000	380	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			195.00000	293	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			12.00000	9	29.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,636.00000	3,923	29.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			4.00000	2	34.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,627.00000	5,916	34.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,623.00000	9,914	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,463.00000	1,181	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			36.00000	44	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			605.00000	408	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			178.00000	271	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			4.00000	2	34.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,577.00000	5,866	34.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	39.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,574.00000	7,865	39.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,573.00000	9,864	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,686.00000	2,398	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			9.00000	11	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,706.00000	1,421	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			29.00000	34	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			789.00000	565	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			112.00000	178	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			237.00000	152	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			560.00000	765	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			14.00000	10	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,337.00000	3,624	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			4.00000	3	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,327.00000	5,616	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			2.00000	1	38.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,325.00000	7,615	38.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,323.00000	9,614	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,785.00000	2,496	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			8.00000	10	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,803.00000	1,518	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			27.00000	31	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			869.00000	635	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			92.00000	149	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			15.00000	11	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,238.00000	3,524	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			5.00000	3	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,228.00000	5,516	33.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.45	Call			2.00000	1	38.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,225.00000	7,515	38.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,223.00000	9,514	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,181.00000	2,892	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			5.00000	5	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,195.00000	1,908	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			18.00000	22	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,223.00000	952	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			46.00000	65	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			446.00000	289	16.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			270.00000	402	16.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			18.00000	14	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,841.00000	3,127	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			6.00000	4	32.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,829.00000	5,117	32.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	1	37.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,825.00000	7,115	37.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,824.00000	9,114	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,231.00000	2,942	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			4.00000	5	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,243.00000	1,957	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			16.00000	21	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,270.00000	995	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			43.00000	59	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			6.00000	4	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,779.00000	5,067	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			2.00000	1	37.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,775.00000	7,065	37.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,774.00000	9,064	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,082.00000	2,793	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	6	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,097.00000	1,810	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			20.00000	24	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,127.00000	868	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			51.00000	81	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			390.00000	254	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			314.00000	467	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			17.00000	13	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,940.00000	3,226	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			6.00000	4	32.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,929.00000	5,217	32.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			2.00000	1	37.61	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 14/12/2009 Currency Future	19.15	Put		6,925.00000	7,215	37.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,924.00000	9,214	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		2,983.00000	2,694	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		6.00000	7	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		1,999.00000	1,712	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		23.00000	26	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,037.00000	787	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		60.00000	100	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		16.00000	12	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		3,040.00000	3,326	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		5.00000	3	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		5,028.00000	5,317	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		2.00000	1	37.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		7,025.00000	7,315	37.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		9,024.00000	9,314	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,834.00000	2,546	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		7.00000	9	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,852.00000	1,566	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		25.00000	30	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		910.00000	672	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		83.00000	135	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		15.00000	11	28.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,188.00000	3,475	28.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		5.00000	3	33.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,178.00000	5,467	33.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	1	38.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,175.00000	7,465	38.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,173.00000	9,464	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,636.00000	2,349	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		9.00000	12	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		751.00000	531	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		124.00000	195	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		4.00000	3	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,377.00000	5,666	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,373.00000	9,664	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,341.00000	2,055	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		14.00000	19	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,366.00000	1,086	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		40.00000	49	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		539.00000	353	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		212.00000	317	16.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.90	Call			12.00000	9	30.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,685.00000	3,972	30.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			3.00000	2	34.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,677.00000	5,966	34.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	39.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,674.00000	7,964	39.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,673.00000	9,964	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,281.00000	2,991	28.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			4.00000	5	28.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,292.00000	2,007	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			15.00000	20	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,318.00000	1,039	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			41.00000	52	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			6.00000	4	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,729.00000	5,018	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			2.00000	1	37.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,725.00000	7,015	37.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,724.00000	9,014	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,381.00000	3,091	29.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	4	29.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	2	36.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,625.00000	6,915	36.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,624.00000	8,914	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,331.00000	3,041	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	4	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			7.00000	4	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,680.00000	4,968	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			2.00000	2	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,675.00000	6,965	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	0	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,674.00000	8,964	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,530.00000	3,240	30.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	4	30.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			8.00000	5	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,481.00000	4,768	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			2.00000	2	36.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,475.00000	6,765	36.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,474.00000	8,764	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,580.00000	3,290	30.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	3	30.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			8.00000	5	31.79	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	16.65	Put		4,431.00000	4,719	31.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		2.00000	2	36.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,425.00000	6,715	36.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,424.00000	8,714	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,630.00000	3,340	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		3.00000	3	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		2.00000	2	36.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,375.00000	6,665	36.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,374.00000	8,664	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,680.00000	3,390	31.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		3.00000	3	31.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		8.00000	6	31.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,331.00000	4,619	31.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		2.00000	2	36.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,326.00000	6,615	36.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,324.00000	8,614	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,879.00000	3,589	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		2.00000	2	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		10.00000	6	31.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,133.00000	4,420	31.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,124.00000	8,414	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		10.00000	7	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,083.00000	4,370	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		3.00000	2	35.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		6,076.00000	6,365	35.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,829.00000	3,539	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		2.00000	3	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		9.00000	6	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,182.00000	4,470	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		3.00000	2	35.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,176.00000	6,465	35.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,174.00000	8,464	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		3,979.00000	3,689	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		2.00000	2	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		11.00000	7	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		4,034.00000	4,320	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		3.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		6,026.00000	6,315	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		8,024.00000	8,314	39.61	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 14/12/2009 Currency Future	8.00	Call			4,228.00000	3,938	34.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			1.00000	2	34.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			12.00000	8	30.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,785.00000	4,072	30.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			3.00000	2	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,776.00000	6,066	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,774.00000	8,064	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,328.00000	4,038	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			1.00000	1	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			3,779.00000	3,489	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			2.00000	3	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			9.00000	6	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			4,232.00000	4,519	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			3.00000	2	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			6,226.00000	6,515	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			8,224.00000	8,514	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			0.00000	3,739	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	2	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	7	30.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			0.00000	4,271	30.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			0.00000	2	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			0.00000	6,265	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			0.00000	1	39.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			0.00000	8,264	39.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.13860		12.43360		16.49	364,158.00	30	947.00
£ / R On 15/03/2010 Currency Future	12.45	Call			550.00000	418	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			566.00000	730	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			530.00000	403	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			597.00000	765	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			477.00000	361	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			693.00000	873	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			668.00000	504	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			434.00000	565	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			693.00000	523	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			410.00000	535	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			494.00000	375	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			660.00000	836	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			512.00000	389	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			628.00000	800	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			429.00000	324	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			796.00000	986	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			414.00000	313	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			831.00000	1,024	18.29	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	13.05	Call		361.00000	272	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		977.00000	1,183	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		400.00000	302	18.42	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		867.00000	1,063	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		387.00000	292	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		903.00000	1,103	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		349.00000	263	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		1,015.00000	1,224	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		326.00000	245	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		1,092.00000	1,307	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		337.00000	254	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		1,054.00000	1,265	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		315.00000	237	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		1,132.00000	1,349	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		295.00000	222	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		1,211.00000	1,433	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		259.00000	195	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,375.00000	1,606	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		228.00000	172	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,545.00000	1,784	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		221.00000	167	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,588.00000	1,828	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		215.00000	162	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,631.00000	1,873	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		208.00000	157	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,674.00000	1,919	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		196.00000	148	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,762.00000	2,010	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		179.00000	136	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,896.00000	2,147	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		185.00000	140	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,851.00000	2,101	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,484.00000	1,209	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		101.00000	121	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,303.00000	3,011	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		19.00000	23	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		243.00000	183	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,459.00000	1,695	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		285.00000	215	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		1,252.00000	1,476	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		125.00000	89	22.22	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,391.00000	2,650	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		267.00000	201	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,334.00000	1,563	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		190.00000	144	21.36	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	14.05	Put		1,807.00000	2,055	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		202.00000	153	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,718.00000	1,964	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		251.00000	189	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,417.00000	1,650	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		276.00000	208	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,293.00000	1,519	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		305.00000	230	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		1,171.00000	1,391	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		235.00000	178	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,502.00000	1,739	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		2,960.00000	2,668	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		26.00000	29	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		1,989.00000	1,707	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		56.00000	69	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,101.00000	876	15.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		167.00000	237	15.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		146.00000	104	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		2,212.00000	2,465	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		67.00000	49	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		3,134.00000	3,410	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		32.00000	26	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		4,098.00000	4,388	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		23.00000	19	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		5,089.00000	5,380	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		2,862.00000	2,570	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		28.00000	32	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		1,896.00000	1,615	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		62.00000	76	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,029.00000	812	15.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		196.00000	274	15.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		135.00000	96	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,301.00000	2,558	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		62.00000	45	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,229.00000	3,507	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		31.00000	25	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		4,197.00000	4,487	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		22.00000	18	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		5,189.00000	5,480	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		2,764.00000	2,473	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		30.00000	34	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		1,803.00000	1,523	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		69.00000	84	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		961.00000	753	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		228.00000	314	15.99	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 15/03/2010 Currency Future	12.70	Call			460.00000	348	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			727.00000	910	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			58.00000	42	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,324.00000	3,604	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			30.00000	24	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,296.00000	4,586	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			22.00000	18	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,288.00000	5,579	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,666.00000	2,375	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			33.00000	37	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,711.00000	1,432	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			77.00000	93	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			896.00000	696	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			263.00000	357	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			116.00000	83	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,482.00000	2,744	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			53.00000	39	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,420.00000	3,701	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			29.00000	24	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,395.00000	4,685	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			21.00000	17	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,388.00000	5,679	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,520.00000	2,230	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			36.00000	41	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,574.00000	1,297	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			90.00000	109	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			805.00000	617	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			321.00000	428	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			103.00000	74	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,619.00000	2,885	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			48.00000	35	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,564.00000	3,847	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			27.00000	22	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,544.00000	4,834	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			20.00000	17	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,537.00000	5,828	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,617.00000	2,327	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			34.00000	38	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,665.00000	1,387	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			81.00000	98	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			865.00000	669	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			281.00000	380	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			111.00000	79	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,528.00000	2,791	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			51.00000	38	23.48	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	15.85	Put		3,468.00000	3,749	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		28.00000	23	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		4,445.00000	4,735	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		21.00000	17	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		5,437.00000	5,728	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		2,911.00000	2,619	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		27.00000	30	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		1,942.00000	1,661	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		59.00000	72	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,065.00000	844	15.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		181.00000	255	15.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		140.00000	100	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		2,257.00000	2,511	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		65.00000	47	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		3,181.00000	3,458	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		31.00000	26	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		4,148.00000	4,437	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		23.00000	19	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		5,139.00000	5,430	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		2,715.00000	2,424	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		32.00000	35	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		1,756.00000	1,477	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		73.00000	89	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		928.00000	724	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		245.00000	335	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		444.00000	336	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		761.00000	947	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		120.00000	86	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		2,437.00000	2,697	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		56.00000	41	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		3,372.00000	3,652	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		29.00000	24	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		4,346.00000	4,635	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		21.00000	18	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		5,338.00000	5,629	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		2,813.00000	2,521	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		29.00000	33	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		1,849.00000	1,569	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		65.00000	80	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		995.00000	782	15.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		211.00000	293	15.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		130.00000	93	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		2,346.00000	2,604	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		60.00000	44	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		3,276.00000	3,555	23.26	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	16.65	Call			30.00000	25	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,247.00000	4,536	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			22.00000	18	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,238.00000	5,529	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,569.00000	2,278	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			35.00000	40	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,619.00000	1,342	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			86.00000	103	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			834.00000	643	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			301.00000	404	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			107.00000	76	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,573.00000	2,838	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			50.00000	36	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,516.00000	3,798	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			28.00000	23	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,494.00000	4,784	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			21.00000	17	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,487.00000	5,778	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			235.00000	178	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,502.00000	1,739	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,156.00000	2,864	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			22.00000	25	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,181.00000	1,895	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			47.00000	56	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,265.00000	1,012	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			131.00000	173	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			618.00000	468	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			485.00000	629	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			165.00000	121	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,031.00000	2,283	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			79.00000	57	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,945.00000	3,218	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			37.00000	29	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,903.00000	4,190	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			24.00000	20	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,891.00000	5,181	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			13.00000	10	30.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,880.00000	7,172	30.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			5.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,872.00000	9,165	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,009.00000	2,717	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			25.00000	28	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,036.00000	1,754	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			53.00000	65	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,137.00000	909	15.71	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	11.45	Put			154.00000	220	15.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			70.00000	51	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,086.00000	3,362	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			23.00000	19	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			5,040.00000	5,330	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			13.00000	10	30.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			7,029.00000	7,321	30.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			5.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			9,021.00000	9,315	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			12.00000	10	30.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,129.00000	7,421	30.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			4.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,121.00000	9,414	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			12.00000	9	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,179.00000	7,471	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			4.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,171.00000	9,464	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			12.00000	9	30.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,328.00000	7,620	30.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			4.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,320.00000	9,614	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			11.00000	9	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,428.00000	7,720	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			4.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,420.00000	9,714	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			11.00000	9	31.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,477.00000	7,770	31.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			3.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,470.00000	9,764	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			11.00000	8	31.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,527.00000	7,820	31.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			3.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,520.00000	9,814	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,423.00000	2,133	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			39.00000	45	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			747.00000	569	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			364.00000	480	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			44.00000	33	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,661.00000	3,944	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			20.00000	16	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,636.00000	5,928	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			11.00000	8	31.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,627.00000	7,920	31.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			3.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,620.00000	9,913	31.44	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	19.80	Call			11.00000	9	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,378.00000	7,670	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			4.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,370.00000	9,664	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			12.00000	9	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,228.00000	7,521	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			4.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,221.00000	9,514	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,058.00000	2,766	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			24.00000	27	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,084.00000	1,801	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			51.00000	62	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,180.00000	942	15.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			146.00000	204	15.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			572.00000	434	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			538.00000	695	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			73.00000	53	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,039.00000	3,314	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			24.00000	19	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,990.00000	5,281	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			13.00000	10	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,979.00000	7,271	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			5.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,971.00000	9,265	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,205.00000	2,913	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			21.00000	24	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,229.00000	1,942	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			45.00000	53	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,308.00000	1,048	15.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			124.00000	159	15.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			643.00000	485	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			459.00000	597	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			82.00000	59	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,898.00000	3,170	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			25.00000	20	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,841.00000	5,132	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			14.00000	10	30.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,830.00000	7,122	30.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			5.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,822.00000	9,115	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,254.00000	2,962	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			20.00000	23	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,277.00000	1,989	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			44.00000	51	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,352.00000	1,085	15.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.20	Put			118.00000	146	15.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			85.00000	61	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,851.00000	3,122	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			25.00000	21	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,791.00000	5,082	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			14.00000	11	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,780.00000	7,072	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			6.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,772.00000	9,065	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,107.00000	2,815	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			23.00000	26	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,132.00000	1,848	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			49.00000	59	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,222.00000	977	15.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			138.00000	188	15.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			595.00000	450	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			511.00000	662	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			76.00000	55	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,992.00000	3,266	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			24.00000	20	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,940.00000	5,231	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			13.00000	10	30.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,930.00000	7,222	30.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			5.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,921.00000	9,215	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			13.00000	10	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			7,079.00000	7,371	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			5.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			9,071.00000	9,364	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,374.00000	2,085	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			41.00000	46	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,440.00000	1,166	15.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			106.00000	127	15.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			720.00000	545	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			386.00000	507	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			43.00000	32	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,709.00000	3,993	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			20.00000	16	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,686.00000	5,977	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			10.00000	8	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,677.00000	7,969	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			3.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,669.00000	9,963	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,326.00000	2,037	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			42.00000	48	18.95	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 15/03/2010 Currency Future	11.15	Call			1,396.00000	1,122	15.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			112.00000	134	15.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			41.00000	31	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,757.00000	4,042	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			19.00000	16	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,736.00000	6,027	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			10.00000	8	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,727.00000	8,019	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			3.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,719.00000	10,013	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,471.00000	2,181	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			38.00000	43	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,529.00000	1,253	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			95.00000	115	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			776.00000	592	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			342.00000	454	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			374.00000	282	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			940.00000	1,143	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			46.00000	34	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,612.00000	3,895	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			20.00000	16	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,587.00000	5,878	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			11.00000	8	31.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,577.00000	7,870	31.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			3.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,570.00000	9,864	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,401.00000	3,109	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			17.00000	20	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			95.00000	68	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,712.00000	2,980	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			26.00000	22	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,643.00000	4,933	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			15.00000	11	29.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,631.00000	6,923	29.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			6.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,623.00000	8,916	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			88.00000	63	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,805.00000	3,075	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			25.00000	21	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,742.00000	5,032	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			14.00000	11	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,730.00000	7,022	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			6.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,722.00000	9,015	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,352.00000	3,060	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.10	Put			18.00000	21	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			92.00000	66	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,758.00000	3,027	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			26.00000	21	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,692.00000	4,983	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			14.00000	11	29.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,681.00000	6,972	29.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			6.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,672.00000	8,965	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,499.00000	3,207	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			16.00000	18	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			15.00000	12	29.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,532.00000	6,823	29.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			7.00000	5	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,523.00000	8,816	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,598.00000	3,305	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			14.00000	16	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			16.00000	12	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,432.00000	6,723	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			7.00000	5	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,424.00000	8,716	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,548.00000	3,256	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			15.00000	17	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			15.00000	12	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,482.00000	6,773	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			7.00000	5	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,473.00000	8,766	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,647.00000	3,354	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			13.00000	16	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			16.00000	12	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,382.00000	6,674	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			7.00000	5	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,374.00000	8,666	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,894.00000	3,600	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			10.00000	12	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			18.00000	14	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,134.00000	6,425	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			9.00000	6	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			8,125.00000	8,417	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			3,943.00000	3,650	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			10.00000	11	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			18.00000	14	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			6,084.00000	6,375	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			9.00000	6	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			8,076.00000	8,368	31.44	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	8.60	Call		3,845.00000	3,551	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		11.00000	12	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		17.00000	13	29.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,184.00000	6,475	29.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		9.00000	6	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,175.00000	8,467	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,993.00000	3,699	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		9.00000	11	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		151.00000	108	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,168.00000	2,419	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		33.00000	27	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,049.00000	4,338	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		18.00000	14	28.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,035.00000	6,325	28.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		9.00000	6	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,026.00000	8,318	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,239.00000	3,947	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		6.00000	8	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		174.00000	131	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,941.00000	2,192	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		39.00000	30	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,806.00000	4,091	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		19.00000	16	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,786.00000	6,077	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		10.00000	8	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,776.00000	8,069	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,289.00000	3,996	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		5.00000	8	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		3,795.00000	3,502	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		11.00000	13	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		17.00000	13	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		6,233.00000	6,524	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		8.00000	6	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		8,225.00000	8,517	31.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.33870	12.64110		16.86	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.65	Call		713.00000	578	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		722.00000	889	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		676.00000	547	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		785.00000	959	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		641.00000	519	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		850.00000	1,030	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		694.00000	562	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		753.00000	924	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		823.00000	664	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		582.00000	725	16.97	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	12.35	Call			847.00000	682	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			556.00000	694	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			658.00000	533	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			817.00000	994	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			694.00000	562	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			753.00000	924	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			593.00000	479	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			951.00000	1,140	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			577.00000	466	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			986.00000	1,178	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			521.00000	421	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,130.00000	1,332	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			800.00000	645	17.08	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			609.00000	757	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			562.00000	454	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			1,021.00000	1,216	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			483.00000	390	19.12	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,242.00000	1,451	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			302.00000	245	21.24	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			2,061.00000	2,307	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			67.00000	51	24.38	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,926.00000	5,212	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			548.00000	443	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,057.00000	1,254	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			508.00000	410	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,167.00000	1,371	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			495.00000	400	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,204.00000	1,411	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			471.00000	380	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,280.00000	1,492	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			448.00000	362	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,357.00000	1,573	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			407.00000	329	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,515.00000	1,740	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			362.00000	293	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,720.00000	1,954	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			353.00000	287	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,762.00000	1,998	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			338.00000	274	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,847.00000	2,085	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			330.00000	268	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,889.00000	2,130	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			309.00000	251	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			2,018.00000	2,263	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			316.00000	257	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	14.30	Put			1,975.00000	2,218	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			388.00000	314	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,597.00000	1,825	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			437.00000	353	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,396.00000	1,615	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			416.00000	337	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,475.00000	1,698	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			427.00000	345	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,436.00000	1,656	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			379.00000	307	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,638.00000	1,868	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			345.00000	280	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,804.00000	2,042	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			323.00000	262	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,932.00000	2,174	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			370.00000	300	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,679.00000	1,911	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			397.00000	321	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,556.00000	1,783	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			370.00000	300	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,679.00000	1,911	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			379.00000	307	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,638.00000	1,868	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			416.00000	337	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,475.00000	1,698	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			459.00000	371	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,318.00000	1,532	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			278.00000	222	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,237.00000	2,483	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			196.00000	156	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,905.00000	3,167	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			128.00000	102	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,837.00000	4,113	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			74.00000	55	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,782.00000	5,067	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			38.00000	30	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,747.00000	6,041	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			871.00000	703	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			530.00000	665	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			201.00000	159	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,859.00000	3,121	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			131.00000	104	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,790.00000	4,065	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			76.00000	57	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,735.00000	5,018	24.34	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	18.30	Call		40.00000	31	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,699.00000	5,992	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,063.00000	3,763	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		22.00000	25	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,596.00000	2,298	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		55.00000	60	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,283.00000	1,062	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		242.00000	324	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		142.00000	113	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,601.00000	3,874	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		63.00000	48	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		5,022.00000	5,309	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		28.00000	24	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,487.00000	6,785	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		20.00000	15	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,979.00000	8,277	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,502.00000	4,204	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		11.00000	15	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,035.00000	2,736	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		44.00000	47	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,634.00000	1,376	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		143.00000	188	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		172.00000	136	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		3,181.00000	3,448	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		83.00000	63	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,592.00000	4,874	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		31.00000	27	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		6,040.00000	6,339	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		22.00000	19	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,531.00000	7,830	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		4,748.00000	4,448	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		7.00000	10	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,279.00000	2,980	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		38.00000	41	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		1,845.00000	1,579	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		104.00000	140	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		192.00000	152	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,951.00000	3,214	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		98.00000	73	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,357.00000	4,634	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		37.00000	29	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,796.00000	6,091	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		23.00000	20	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,282.00000	7,581	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,182.00000	2,882	19.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.50	Put		41.00000	44	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,209.00000	1,923	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		68.00000	84	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,358.00000	1,124	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		217.00000	286	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		777.00000	628	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		636.00000	789	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		290.00000	233	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,149.00000	2,395	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		183.00000	146	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		3,042.00000	3,307	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		121.00000	93	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,980.00000	4,254	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,305.00000	2,012	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		64.00000	73	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,435.00000	1,189	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		193.00000	251	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		126.00000	99	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,885.00000	4,160	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		71.00000	54	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,830.00000	5,115	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,328.00000	3,029	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		37.00000	40	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,354.00000	2,057	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		63.00000	69	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,474.00000	1,223	15.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		183.00000	234	15.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		65.00000	49	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,974.00000	5,260	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		259.00000	206	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,368.00000	2,618	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		164.00000	131	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,273.00000	3,542	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		107.00000	80	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,216.00000	4,491	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		57.00000	43	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,166.00000	5,455	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		230.00000	183	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,589.00000	2,844	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		148.00000	118	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,507.00000	3,779	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		92.00000	69	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,451.00000	4,730	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		48.00000	37	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,407.00000	5,698	24.50	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 14/06/2010 Currency Future	9.75	Call			2,938.00000	2,638	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			47.00000	50	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			1,975.00000	1,705	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			84.00000	116	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,182.00000	974	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			291.00000	386	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			205.00000	163	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,814.00000	3,074	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			133.00000	106	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,742.00000	4,017	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			78.00000	59	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,687.00000	4,970	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			41.00000	32	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,650.00000	5,943	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,791.00000	2,492	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			50.00000	54	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,089.00000	893	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			348.00000	454	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			624.00000	505	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			883.00000	1,066	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,742.00000	2,444	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			51.00000	55	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,802.00000	1,537	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			111.00000	149	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,060.00000	867	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			368.00000	478	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			608.00000	492	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			917.00000	1,103	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			187.00000	149	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,996.00000	3,260	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			123.00000	96	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,932.00000	4,207	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			69.00000	52	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,878.00000	5,163	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			36.00000	29	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,845.00000	6,140	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,645.00000	2,347	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			54.00000	58	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,717.00000	1,456	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			126.00000	167	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,002.00000	817	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			411.00000	528	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			179.00000	142	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,088.00000	3,354	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			119.00000	90	24.16	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	16.55	Put			4,027.00000	4,302	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			34.00000	28	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,943.00000	6,239	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,548.00000	2,250	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			57.00000	61	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			948.00000	769	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			457.00000	581	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			114.00000	85	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,123.00000	4,396	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			61.00000	46	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			5,070.00000	5,357	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,840.00000	2,541	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			49.00000	52	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,888.00000	1,620	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			97.00000	132	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,119.00000	919	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			328.00000	430	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			2,987.00000	2,687	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			45.00000	48	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,020.00000	1,748	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			79.00000	109	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,214.00000	1,003	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			273.00000	364	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			210.00000	167	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,769.00000	3,028	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			136.00000	108	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,695.00000	3,970	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			81.00000	61	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,640.00000	4,922	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			42.00000	33	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,601.00000	5,894	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,020.00000	1,748	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			79.00000	109	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,214.00000	1,003	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			273.00000	364	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			210.00000	167	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,769.00000	3,028	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,694.00000	2,395	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			53.00000	57	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,759.00000	1,496	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			118.00000	158	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,031.00000	841	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			390.00000	503	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			35.00000	29	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,894.00000	6,190	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
£ / R On 14/06/2010 Currency Future	11.10	Call			1,676.00000	1,416	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			134.00000	177	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			975.00000	793	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			434.00000	554	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			175.00000	139	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,134.00000	3,401	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			116.00000	88	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,075.00000	4,349	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			33.00000	28	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,991.00000	6,289	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,133.00000	2,833	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			42.00000	45	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,160.00000	1,879	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			69.00000	90	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,320.00000	1,093	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			229.00000	304	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			755.00000	611	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			664.00000	822	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			225.00000	179	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,634.00000	2,890	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			145.00000	115	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,554.00000	3,826	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			89.00000	67	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,498.00000	4,778	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			47.00000	36	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,456.00000	5,747	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			25.00000	21	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,934.00000	7,233	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			12.00000	9	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,921.00000	9,220	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,064.00000	1,791	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			73.00000	102	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,247.00000	1,032	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			256.00000	344	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			24.00000	21	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			7,033.00000	7,332	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			11.00000	8	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			9,020.00000	9,320	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			24.00000	20	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,133.00000	7,432	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			11.00000	8	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,120.00000	9,419	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			2,889.00000	2,590	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			48.00000	51	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			1,931.00000	1,662	15.88	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 14/06/2010 Currency Future	10.80	Put		90.00000	124	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,150.00000	946	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		309.00000	408	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		161.00000	128	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,320.00000	3,589	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		55.00000	42	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		5,214.00000	5,503	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		24.00000	20	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		7,183.00000	7,482	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		10.00000	8	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		9,169.00000	9,469	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,802.00000	1,537	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		111.00000	149	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,060.00000	867	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		368.00000	478	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		608.00000	492	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		917.00000	1,103	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		151.00000	120	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,460.00000	3,731	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		50.00000	38	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,359.00000	5,650	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		23.00000	20	26.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,332.00000	7,631	26.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		9.00000	7	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,318.00000	9,618	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		151.00000	120	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,460.00000	3,731	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		23.00000	19	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,382.00000	7,681	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		9.00000	7	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,368.00000	9,668	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		139.00000	111	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,648.00000	3,922	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		44.00000	34	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,553.00000	5,845	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		8.00000	6	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,517.00000	9,817	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		2,499.00000	2,202	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		58.00000	63	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,593.00000	1,337	15.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		152.00000	198	15.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		922.00000	747	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		481.00000	608	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		534.00000	432	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		1,093.00000	1,293	18.69	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 14/06/2010 Currency Future	20.20	Call			22.00000	19	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,581.00000	7,880	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			8.00000	6	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,567.00000	9,867	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,402.00000	2,105	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			61.00000	67	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,513.00000	1,260	15.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			172.00000	222	15.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			21.00000	18	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,680.00000	7,979	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			8.00000	6	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,667.00000	9,967	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,451.00000	2,154	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			59.00000	65	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,553.00000	1,299	15.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			162.00000	210	15.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			896.00000	725	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			505.00000	636	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			22.00000	18	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,631.00000	7,930	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			8.00000	6	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,617.00000	9,917	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			45.00000	35	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,504.00000	5,796	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			22.00000	19	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,481.00000	7,780	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			9.00000	6	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,468.00000	9,768	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			154.00000	123	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,413.00000	3,684	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			52.00000	39	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,310.00000	5,601	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			10.00000	7	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,269.00000	9,568	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,230.00000	2,931	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			39.00000	42	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,257.00000	1,967	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			66.00000	79	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,396.00000	1,156	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			205.00000	268	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			26.00000	22	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,835.00000	7,133	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			13.00000	9	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,822.00000	9,121	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			26.00000	22	26.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.40	Put		6,785.00000	7,084	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		13.00000	10	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,772.00000	9,071	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,084.00000	2,785	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		43.00000	46	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,112.00000	1,835	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		71.00000	96	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		734.00000	594	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		693.00000	855	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		25.00000	21	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,984.00000	7,282	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		12.00000	9	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,971.00000	9,270	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		168.00000	133	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,227.00000	3,495	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		59.00000	45	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		5,118.00000	5,406	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		24.00000	21	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		7,083.00000	7,382	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		11.00000	8	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		9,070.00000	9,369	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		157.00000	125	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,366.00000	3,636	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		53.00000	41	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,262.00000	5,552	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		23.00000	20	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,232.00000	7,531	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		10.00000	7	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,219.00000	9,519	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		21.00000	18	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,730.00000	8,029	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		7.00000	5	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,716.00000	10,017	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		22.00000	19	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,431.00000	7,730	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		9.00000	7	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,418.00000	9,718	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,426.00000	3,126	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		35.00000	38	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		27.00000	23	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,636.00000	6,934	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		14.00000	11	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,623.00000	8,922	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		26.00000	23	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,735.00000	7,034	26.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.35	Call			13.00000	10	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,722.00000	9,021	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,377.00000	3,078	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			36.00000	39	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			27.00000	23	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,685.00000	6,984	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			14.00000	10	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,673.00000	8,972	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,524.00000	3,224	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			33.00000	35	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			215.00000	171	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,724.00000	2,982	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			28.00000	24	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,536.00000	6,835	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			15.00000	11	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,524.00000	8,822	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,622.00000	3,322	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			31.00000	33	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			28.00000	24	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,437.00000	6,736	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			16.00000	12	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,425.00000	8,723	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,573.00000	3,273	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			32.00000	34	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			220.00000	175	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,679.00000	2,936	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			86.00000	65	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,545.00000	4,826	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			16.00000	12	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,474.00000	8,773	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,671.00000	3,371	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			30.00000	32	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			29.00000	25	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,388.00000	6,686	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			16.00000	12	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,375.00000	8,674	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,917.00000	3,616	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			26.00000	27	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			31.00000	27	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,140.00000	6,438	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			19.00000	14	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			8,128.00000	8,425	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			3,966.00000	3,665	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			25.00000	26	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			266.00000	211	21.68	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	14.70	Put		2,324.00000	2,573	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		111.00000	83	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,169.00000	4,444	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		31.00000	27	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,090.00000	6,388	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		20.00000	15	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		8,078.00000	8,376	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		3,868.00000	3,567	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		27.00000	28	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		253.00000	201	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,412.00000	2,663	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		104.00000	78	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,263.00000	4,539	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		30.00000	26	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,189.00000	6,487	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		18.00000	14	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,177.00000	8,475	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,257.00000	3,960	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		16.00000	22	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		21.00000	17	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,780.00000	8,079	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,306.00000	4,009	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		15.00000	21	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,015.00000	3,714	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		24.00000	25	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		272.00000	217	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,281.00000	2,528	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		20.00000	15	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		8,029.00000	8,326	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		3,818.00000	3,518	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		27.00000	29	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		247.00000	197	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,456.00000	2,708	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		101.00000	75	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,310.00000	4,587	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		30.00000	26	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,239.00000	6,537	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		18.00000	13	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,227.00000	8,525	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.05300	11.21610		15.40	3,669,596.00	332	32,654.00
€ / R On 14/12/2009 Currency Future	11.20	Call		312.00000	239	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		296.00000	386	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		271.00000	207	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		355.00000	454	16.26	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	11.35	Call			253.00000	192	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			387.00000	489	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			457.00000	351	15.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			191.00000	248	15.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			426.00000	323	15.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			210.00000	270	15.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			395.00000	297	15.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			229.00000	294	15.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			338.00000	257	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			272.00000	354	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			366.00000	276	15.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			250.00000	323	15.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			291.00000	222	16.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			325.00000	419	16.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			76.00000	58	19.34	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,060.00000	1,205	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			6.00000	5	27.49	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,390.00000	3,552	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			235.00000	179	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			419.00000	526	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			51.00000	39	20.36	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,335.00000	1,486	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			204.00000	155	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			488.00000	602	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			154.00000	116	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			638.00000	763	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			177.00000	134	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			561.00000	681	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			143.00000	108	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			677.00000	805	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			133.00000	100	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			717.00000	847	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			165.00000	124	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			599.00000	721	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			116.00000	87	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			800.00000	934	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			219.00000	166	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			453.00000	563	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			124.00000	93	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			758.00000	890	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			190.00000	144	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			524.00000	641	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			100.00000	76	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			884.00000	1,023	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			94.00000	71	18.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.05	Put		928.00000	1,068	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		87.00000	66	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		971.00000	1,113	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		108.00000	81	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		842.00000	978	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		82.00000	62	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,015.00000	1,159	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		71.00000	54	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,105.00000	1,251	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		48.00000	37	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,382.00000	1,534	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		54.00000	42	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,288.00000	1,439	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		58.00000	44	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,242.00000	1,391	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		42.00000	32	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,476.00000	1,629	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		39.00000	30	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,523.00000	1,677	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		37.00000	29	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,571.00000	1,726	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		35.00000	27	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,619.00000	1,774	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		27.00000	21	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,811.00000	1,968	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		22.00000	17	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,006.00000	2,164	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		18.00000	14	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,202.00000	2,361	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		20.00000	16	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,103.00000	2,263	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		19.00000	15	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,152.00000	2,312	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		19.00000	15	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,152.00000	2,312	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		14.00000	11	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,448.00000	2,608	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		13.00000	11	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,497.00000	2,658	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		14.00000	12	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,398.00000	2,559	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		15.00000	12	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,349.00000	2,509	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		16.00000	13	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,300.00000	2,460	23.77	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	13.55	Call			15.00000	12	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,349.00000	2,509	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			17.00000	13	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,251.00000	2,410	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			12.00000	9	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,645.00000	2,806	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			21.00000	16	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,054.00000	2,213	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			5.00000	4	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,639.00000	3,801	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			13.00000	10	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,547.00000	2,707	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			11.00000	8	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,744.00000	2,905	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			10.00000	8	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,844.00000	3,005	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			9.00000	7	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,943.00000	3,104	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			8.00000	7	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,042.00000	3,204	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			20.00000	16	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,103.00000	2,263	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			18.00000	14	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,202.00000	2,361	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			12.00000	10	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,596.00000	2,757	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			11.00000	9	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,695.00000	2,856	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			10.00000	8	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,794.00000	2,955	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			26.00000	20	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,860.00000	2,017	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			23.00000	18	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,957.00000	2,115	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			14.00000	11	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,448.00000	2,608	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			23.00000	18	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,957.00000	2,115	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			12.00000	9	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,645.00000	2,806	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			24.00000	19	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,908.00000	2,066	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			12.00000	10	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,596.00000	2,757	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			11.00000	9	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.90	Put		2,695.00000	2,856	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		9.00000	7	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,893.00000	3,054	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		10.00000	8	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,844.00000	3,005	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		29.00000	23	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,763.00000	1,920	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		31.00000	24	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,715.00000	1,871	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		24.00000	19	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,908.00000	2,066	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		14.00000	12	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,398.00000	2,559	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		31.00000	24	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,715.00000	1,871	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		33.00000	26	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,667.00000	1,823	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		26.00000	20	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,860.00000	2,017	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		45.00000	34	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,429.00000	1,581	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		62.00000	47	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,196.00000	1,344	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		42.00000	32	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,476.00000	1,629	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		67.00000	50	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,150.00000	1,297	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		58.00000	44	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,242.00000	1,391	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		45.00000	34	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,429.00000	1,581	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		671.00000	544	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		105.00000	141	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		6.00000	5	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,440.00000	3,602	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		833.00000	695	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		67.00000	92	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		6.00000	5	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,540.00000	3,702	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,680.00000	1,519	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		14.00000	16	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		3.00000	3	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,337.00000	4,500	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		1.00000	1	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,835.00000	5,998	33.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	38.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,335.00000	7,498	38.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,975.00000	1,814	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		9.00000	11	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		596.00000	475	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		130.00000	172	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		4.00000	3	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,038.00000	4,200	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		1.00000	1	33.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,535.00000	5,698	33.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		1.00000	1	37.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,035.00000	7,198	37.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		76.00000	58	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,060.00000	1,205	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,124.00000	1,962	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		8.00000	9	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		710.00000	580	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		94.00000	127	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		5.00000	4	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,889.00000	4,051	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		2.00000	1	32.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,385.00000	5,548	32.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	37.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,885.00000	7,048	37.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,417.00000	3,254	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		1.00000	1	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,421.00000	2,259	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		5.00000	6	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,436.00000	1,276	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		20.00000	23	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		560.00000	442	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		143.00000	189	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		6.00000	4	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,590.00000	3,751	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		3.00000	2	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,587.00000	4,749	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,517.00000	3,354	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	1	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,520.00000	2,358	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		4.00000	5	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,533.00000	1,373	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		17.00000	20	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		633.00000	509	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		117.00000	156	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		6.00000	5	27.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.70	Put		3,490.00000	3,652	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		3.00000	2	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,487.00000	4,649	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,566.00000	3,404	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	1	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,570.00000	2,408	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		4.00000	5	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,582.00000	1,422	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		16.00000	19	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		3.00000	2	30.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,437.00000	4,599	30.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,317.00000	3,154	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,322.00000	2,159	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		6.00000	6	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,339.00000	1,180	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		23.00000	27	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		490.00000	380	15.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		174.00000	227	15.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		5.00000	4	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,689.00000	3,851	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		3.00000	2	31.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,686.00000	4,849	31.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,217.00000	3,055	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	2	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,223.00000	2,060	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		7.00000	7	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,243.00000	1,085	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		27.00000	32	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		5.00000	4	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,789.00000	3,951	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		2.00000	2	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,786.00000	4,949	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,118.00000	2,955	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		2.00000	2	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,147.00000	993	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		31.00000	40	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		2.00000	2	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,886.00000	5,049	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,167.00000	3,005	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		1.00000	2	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,173.00000	2,011	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		7.00000	8	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,195.00000	1,038	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		29.00000	35	16.78	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	15.05	Call			5.00000	4	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,839.00000	4,001	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			2.00000	2	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,836.00000	4,999	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,367.00000	3,204	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,371.00000	2,209	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			5.00000	6	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,388.00000	1,228	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			21.00000	25	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			524.00000	410	15.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			158.00000	207	15.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			3.00000	2	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,637.00000	4,799	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,467.00000	3,304	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			1.00000	1	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,471.00000	2,308	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			5.00000	5	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,485.00000	1,325	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			19.00000	22	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			3.00000	2	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,537.00000	4,699	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,616.00000	3,453	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,620.00000	2,457	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			4.00000	4	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,631.00000	1,470	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			15.00000	17	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			3.00000	2	30.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,387.00000	4,549	30.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,616.00000	3,453	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,716.00000	3,553	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,719.00000	2,557	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			3.00000	4	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,729.00000	1,568	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			13.00000	15	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			791.00000	656	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			75.00000	103	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			7.00000	5	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,291.00000	3,452	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			3.00000	3	30.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,287.00000	4,450	30.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,916.00000	3,753	28.81	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	7.30	Put		0.00000	0	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		2,919.00000	2,756	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	3	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		1,926.00000	1,764	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		10.00000	11	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		963.00000	818	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		47.00000	65	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		8.00000	6	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		3,092.00000	3,253	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		4.00000	3	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		4,088.00000	4,250	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,016.00000	3,853	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	0	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,018.00000	2,855	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		2.00000	2	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,025.00000	1,863	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		9.00000	10	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,052.00000	904	16.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		36.00000	51	16.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		9.00000	7	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,993.00000	3,154	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		4.00000	3	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,988.00000	4,150	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		1.00000	1	34.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,985.00000	6,148	34.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,985.00000	8,148	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		1.00000	1	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,085.00000	6,248	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,084.00000	8,247	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,816.00000	3,653	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,819.00000	2,656	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		3.00000	3	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,828.00000	1,666	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		11.00000	13	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		876.00000	735	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		60.00000	82	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		4.00000	3	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,188.00000	4,350	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		1.00000	1	34.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,185.00000	6,348	34.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,184.00000	8,347	40.00	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	17.50	Call			1.00000	1	35.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,285.00000	6,448	35.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,284.00000	8,447	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	35.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,435.00000	6,598	35.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,434.00000	8,597	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	35.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,535.00000	6,698	35.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,534.00000	8,697	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	36.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,685.00000	6,848	36.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,684.00000	8,847	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	36.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,635.00000	6,798	36.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,634.00000	8,797	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	35.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,385.00000	6,548	35.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,384.00000	8,547	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,966.00000	3,803	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,968.00000	2,806	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	3	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,007.00000	861	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			41.00000	58	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	34.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,035.00000	6,198	34.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,035.00000	8,197	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,866.00000	3,703	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,869.00000	2,706	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			3.00000	3	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,877.00000	1,715	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			11.00000	12	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			919.00000	776	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			53.00000	73	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			4.00000	3	29.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,138.00000	4,300	29.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	34.75	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	17.35	Put		6,135.00000	6,298	34.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,134.00000	8,297	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,766.00000	3,603	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,769.00000	2,606	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		3.00000	3	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,778.00000	1,617	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		12.00000	14	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		4.00000	3	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,237.00000	4,400	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		1.00000	1	35.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,235.00000	6,398	35.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		0.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,234.00000	8,397	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		1.00000	1	36.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,585.00000	6,748	36.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,584.00000	8,747	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		1.00000	1	35.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,485.00000	6,648	35.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	0	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,484.00000	8,647	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		4,116.00000	3,953	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	0	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		1.00000	1	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		5,885.00000	6,048	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		7,885.00000	8,048	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		4,066.00000	3,903	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	0	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		3,068.00000	2,905	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		2.00000	2	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		2,074.00000	1,912	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		8.00000	9	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		1,100.00000	948	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		33.00000	45	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		5.00000	4	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		3,938.00000	4,101	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		1.00000	1	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		5,935.00000	6,098	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		7,935.00000	8,098	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,166.00000	4,003	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	28.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,835.00000	7,998	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,216.00000	4,053	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	33.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,785.00000	5,948	33.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	39.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,785.00000	7,948	39.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,266.00000	4,103	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,267.00000	3,104	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	1	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,272.00000	2,110	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		6.00000	7	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,291.00000	1,133	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		25.00000	30	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		5.00000	4	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,739.00000	3,901	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,735.00000	5,898	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	39.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,735.00000	7,898	39.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.23880	11.40460		16.31	0.00	0	2,795.00
€ / R On 15/03/2010 Currency Future	11.40	Call		495.00000	424	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		491.00000	585	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		458.00000	391	17.02	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		553.00000	652	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		619.00000	525	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		364.00000	436	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		592.00000	501	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		388.00000	463	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		567.00000	479	16.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		412.00000	490	16.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		518.00000	441	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		464.00000	552	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		542.00000	460	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		438.00000	521	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		476.00000	407	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		522.00000	618	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		440.00000	376	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		585.00000	687	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		423.00000	361	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		618.00000	722	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		391.00000	333	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		686.00000	795	17.59	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	11.85	Call			348.00000	297	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			793.00000	908	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			361.00000	308	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			757.00000	869	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			335.00000	285	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			830.00000	947	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			322.00000	275	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			867.00000	986	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			310.00000	264	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			905.00000	1,026	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			288.00000	245	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			983.00000	1,107	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			201.00000	172	20.14	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,396.00000	1,533	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			703.00000	601	16.07	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			298.00000	362	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			299.00000	255	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			944.00000	1,066	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			391.00000	333	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			686.00000	795	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			376.00000	321	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			721.00000	832	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			277.00000	236	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,022.00000	1,148	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			267.00000	228	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,062.00000	1,189	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			257.00000	220	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,103.00000	1,231	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,167.00000	3,003	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			13.00000	14	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,185.00000	2,022	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			31.00000	33	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,248.00000	1,097	15.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			94.00000	108	15.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			132.00000	114	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,978.00000	2,126	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			59.00000	49	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,905.00000	3,060	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			26.00000	21	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,871.00000	4,032	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			16.00000	14	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,861.00000	5,025	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,217.00000	3,052	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			12.00000	13	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,234.00000	2,071	19.19	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	9.20	Put		29.00000	32	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,293.00000	1,141	15.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		88.00000	102	15.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		137.00000	118	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,932.00000	2,079	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		62.00000	51	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,857.00000	3,012	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		27.00000	22	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,822.00000	3,983	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		16.00000	14	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,811.00000	4,975	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,315.00000	3,151	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		11.00000	12	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,332.00000	2,168	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		27.00000	29	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,383.00000	1,229	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		79.00000	91	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		646.00000	549	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		341.00000	411	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		145.00000	125	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,840.00000	1,986	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		67.00000	55	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,763.00000	2,917	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		29.00000	24	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,725.00000	3,885	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		17.00000	14	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,712.00000	4,876	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,365.00000	3,200	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		10.00000	11	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,381.00000	2,217	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		26.00000	28	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,429.00000	1,274	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		74.00000	85	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		674.00000	575	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		319.00000	386	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		150.00000	129	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,795.00000	1,940	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		70.00000	58	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,715.00000	2,869	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		30.00000	25	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,676.00000	3,836	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		17.00000	15	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,662.00000	4,826	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,266.00000	3,101	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		11.00000	12	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.15	Call			2,283.00000	2,119	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			28.00000	30	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,338.00000	1,185	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			83.00000	96	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			141.00000	121	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,886.00000	2,033	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			64.00000	53	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,810.00000	2,964	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			28.00000	23	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,773.00000	3,934	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			16.00000	14	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,762.00000	4,925	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,513.00000	3,348	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			8.00000	9	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,528.00000	2,363	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			23.00000	24	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,567.00000	1,410	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			62.00000	71	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			763.00000	656	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			259.00000	317	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			165.00000	141	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,660.00000	1,803	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			80.00000	66	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,575.00000	2,727	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			34.00000	28	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,530.00000	3,690	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			18.00000	16	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,514.00000	4,677	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,612.00000	3,447	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			8.00000	8	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,626.00000	2,461	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			21.00000	22	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,660.00000	1,502	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			55.00000	63	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			827.00000	714	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			223.00000	275	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			176.00000	151	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,571.00000	1,712	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			87.00000	71	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,482.00000	2,633	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			37.00000	31	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,433.00000	3,592	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			19.00000	16	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,414.00000	4,578	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,563.00000	3,398	25.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	9	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,577.00000	2,412	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		22.00000	23	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,613.00000	1,456	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		59.00000	67	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		795.00000	684	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		240.00000	296	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		170.00000	146	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,615.00000	1,757	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		83.00000	68	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,528.00000	2,680	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		36.00000	30	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,481.00000	3,641	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		19.00000	16	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,464.00000	4,627	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,414.00000	3,249	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		10.00000	10	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,430.00000	2,265	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		25.00000	27	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,474.00000	1,319	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		70.00000	80	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		154.00000	133	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,750.00000	1,894	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		73.00000	60	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,669.00000	2,821	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		32.00000	26	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,627.00000	3,787	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		17.00000	15	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,613.00000	4,776	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,464.00000	3,299	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		9.00000	10	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,479.00000	2,314	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		24.00000	26	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,521.00000	1,365	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		66.00000	76	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		733.00000	628	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		278.00000	339	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		159.00000	137	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,705.00000	1,848	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		76.00000	63	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,622.00000	2,774	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		33.00000	27	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,578.00000	3,738	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		18.00000	15	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,563.00000	4,727	25.41	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	7.75	Call			3,662.00000	3,497	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			7.00000	8	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,675.00000	2,510	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			20.00000	21	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,707.00000	1,549	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			52.00000	60	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			861.00000	745	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			206.00000	256	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			182.00000	156	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,527.00000	1,667	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			90.00000	75	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,436.00000	2,586	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			39.00000	32	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,384.00000	3,543	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			19.00000	17	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,365.00000	4,528	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,711.00000	3,546	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			7.00000	7	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,724.00000	2,559	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			20.00000	21	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,754.00000	1,595	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			49.00000	56	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			895.00000	776	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			190.00000	237	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			188.00000	161	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,483.00000	1,622	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			94.00000	78	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,390.00000	2,539	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			41.00000	33	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,336.00000	3,495	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			20.00000	17	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,315.00000	4,478	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,910.00000	3,744	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			5.00000	6	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,921.00000	2,756	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			17.00000	17	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,944.00000	1,783	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			39.00000	45	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,039.00000	910	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			134.00000	172	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			215.00000	184	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,311.00000	1,445	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			112.00000	92	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,207.00000	2,354	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			48.00000	39	23.19	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	14.50	Put			3,143.00000	3,301	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			22.00000	19	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,117.00000	4,280	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,059.00000	3,893	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			4.00000	5	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,069.00000	2,904	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			14.00000	15	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,088.00000	1,926	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			33.00000	37	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,160.00000	1,020	15.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			105.00000	131	15.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			239.00000	205	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,185.00000	1,316	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			125.00000	105	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,070.00000	2,216	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			54.00000	45	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,000.00000	3,156	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			24.00000	20	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,969.00000	4,131	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			11.00000	9	28.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,956.00000	6,120	28.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			5.00000	4	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,951.00000	8,115	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			10.00000	9	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,105.00000	6,270	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			5.00000	4	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,100.00000	8,265	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,810.00000	3,645	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			6.00000	6	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,823.00000	2,658	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			18.00000	19	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,848.00000	1,689	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			44.00000	50	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			965.00000	841	15.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			161.00000	203	15.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			103.00000	85	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,298.00000	2,446	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			21.00000	18	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,216.00000	4,379	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			10.00000	8	28.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,205.00000	6,369	28.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			4.00000	3	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,200.00000	8,365	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			9.00000	8	28.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,305.00000	6,469	28.91	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 15/03/2010 Currency Future	19.70	Call		4.00000	3	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,299.00000	8,464	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,563.00000	3,398	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	9	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		9.00000	7	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,454.00000	6,619	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		4.00000	3	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,449.00000	8,614	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		8.00000	7	29.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,554.00000	6,718	29.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		3.00000	3	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,549.00000	8,714	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		8.00000	7	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,703.00000	6,868	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		3.00000	2	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,698.00000	8,864	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		8.00000	7	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,653.00000	6,818	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		3.00000	2	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,649.00000	8,814	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		9.00000	8	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,404.00000	6,569	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		4.00000	3	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,399.00000	8,564	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,959.00000	3,794	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		5.00000	5	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,971.00000	2,805	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		16.00000	17	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,991.00000	1,831	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		37.00000	42	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,077.00000	946	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		123.00000	157	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		116.00000	96	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,162.00000	2,308	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		22.00000	19	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,068.00000	4,230	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		10.00000	9	28.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		6,056.00000	6,220	28.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		5.00000	4	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,050.00000	8,215	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,009.00000	3,844	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		5.00000	5	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,020.00000	2,855	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		15.00000	16	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,039.00000	1,878	18.41	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	Put		35.00000	40	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,116.00000	983	15.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		111.00000	144	15.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		121.00000	101	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,117.00000	2,262	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		23.00000	20	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,018.00000	4,181	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		11.00000	9	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,006.00000	6,170	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		5.00000	4	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,001.00000	8,165	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,860.00000	3,695	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		6.00000	6	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,872.00000	2,707	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		17.00000	18	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,896.00000	1,736	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		41.00000	47	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,002.00000	875	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		147.00000	187	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		107.00000	88	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,252.00000	2,400	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		21.00000	18	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,167.00000	4,330	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		10.00000	8	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,155.00000	6,320	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		5.00000	4	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,150.00000	8,315	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		9.00000	8	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,354.00000	6,519	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		4.00000	3	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,349.00000	8,514	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		8.00000	7	29.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,604.00000	6,768	29.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		3.00000	3	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,599.00000	8,764	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		9.00000	7	29.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,504.00000	6,669	29.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		3.00000	3	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,499.00000	8,664	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,761.00000	3,596	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		6.00000	7	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,773.00000	2,609	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		19.00000	20	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,801.00000	1,642	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		47.00000	53	17.51	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	10.65	Call		929.00000	808	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		175.00000	220	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		406.00000	347	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		652.00000	758	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		98.00000	81	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,344.00000	2,492	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		20.00000	18	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,266.00000	4,429	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		9.00000	8	28.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,255.00000	6,419	28.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		4.00000	3	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,250.00000	8,415	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,158.00000	3,993	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		3.00000	4	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		11.00000	10	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,856.00000	6,021	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		5.00000	5	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,851.00000	8,016	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,108.00000	3,943	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		4.00000	4	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,118.00000	2,953	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		14.00000	15	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,137.00000	1,974	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		32.00000	35	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,204.00000	1,058	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		99.00000	119	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		129.00000	110	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,024.00000	2,171	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		25.00000	21	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,920.00000	4,082	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		11.00000	9	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,906.00000	6,071	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		5.00000	4	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,901.00000	8,066	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,257.00000	4,092	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		2.00000	3	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		11.00000	10	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,757.00000	5,921	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		6.00000	5	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,751.00000	7,916	31.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.42350	11.59370		16.62	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.60	Call		0.00000	566	17.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		0.00000	743	17.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		603.00000	534	17.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		709.00000	810	17.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.55	Call			661.00000	584	16.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put			617.00000	710	16.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			753.00000	661	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			509.00000	587	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call			729.00000	639	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			535.00000	615	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call			706.00000	620	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put			562.00000	646	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			683.00000	601	16.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			589.00000	678	16.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			537.00000	475	17.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			843.00000	952	17.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			507.00000	449	18.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			913.00000	1,025	18.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			479.00000	424	18.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			985.00000	1,101	18.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,104.00000	3,936	24.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			11.00000	12	24.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,119.00000	2,951	20.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			26.00000	27	20.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,142.00000	1,980	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			48.00000	57	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,273.00000	1,139	15.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			179.00000	216	15.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			238.00000	212	21.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,144.00000	2,288	21.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			104.00000	93	25.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,011.00000	4,169	25.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			45.00000	38	27.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,951.00000	6,114	27.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			12.00000	10	27.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,919.00000	8,087	27.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,153.00000	3,985	24.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			10.00000	12	24.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,168.00000	3,000	20.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			25.00000	26	20.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,191.00000	2,026	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			47.00000	53	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,312.00000	1,174	15.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			169.00000	200	15.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			243.00000	217	21.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,099.00000	2,244	21.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			106.00000	95	25.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			3,963.00000	4,121	25.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			46.00000	39	27.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	17.45	Put			5,902.00000	6,066	27.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			13.00000	10	27.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,869.00000	8,037	27.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			4,055.00000	3,886	24.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			12.00000	13	24.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,070.00000	2,902	20.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			27.00000	28	20.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call			2,094.00000	1,934	16.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			50.00000	61	16.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,234.00000	1,105	15.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put			191.00000	232	15.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call			233.00000	207	21.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put			2,189.00000	2,333	21.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			103.00000	90	25.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			4,059.00000	4,217	25.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			44.00000	37	27.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			6,001.00000	6,163	27.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			12.00000	10	27.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			7,968.00000	8,136	27.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			4,202.00000	4,035	24.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			9.00000	11	24.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			3,218.00000	3,049	20.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			24.00000	26	20.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			2,239.00000	2,072	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			45.00000	49	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,352.00000	1,209	15.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			159.00000	186	15.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			249.00000	223	21.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			2,055.00000	2,199	21.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			108.00000	97	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			3,914.00000	4,074	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			47.00000	40	27.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			5,853.00000	6,017	27.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			13.00000	11	27.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			7,819.00000	7,987	27.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			4,252.00000	4,084	24.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			8.00000	10	24.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			3,267.00000	3,098	21.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			23.00000	25	21.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,288.00000	2,121	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			44.00000	47	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,393.00000	1,249	15.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			149.00000	175	15.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			254.00000	227	21.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			2,010.00000	2,154	21.36	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 14/06/2010 Currency Future	15.35	Call			110.00000	99	25.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			3,866.00000	4,025	25.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			48.00000	41	27.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,804.00000	5,968	27.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			14.00000	11	27.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,770.00000	7,938	27.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,908.00000	3,738	23.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			14.00000	14	23.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,923.00000	2,755	19.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			29.00000	31	19.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,954.00000	1,799	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			60.00000	75	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,127.00000	1,008	15.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			234.00000	284	15.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			217.00000	193	22.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,324.00000	2,469	22.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			96.00000	84	25.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,203.00000	4,361	25.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			41.00000	33	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,147.00000	6,310	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			11.00000	9	27.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,117.00000	8,285	27.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			0.00000	3,837	23.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			0.00000	13	23.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			0.00000	2,853	20.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			0.00000	29	20.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			0.00000	1,889	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			0.00000	65	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			0.00000	1,072	15.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			0.00000	249	15.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			0.00000	202	21.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			0.00000	2,379	21.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			0.00000	88	25.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			0.00000	4,265	25.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			0.00000	36	27.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			0.00000	6,212	27.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			0.00000	9	27.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			0.00000	8,186	27.25	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.45700		249.23500		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			297.99600		297.11700		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			303.43100		302.53800		0.00	0.00	0	0.00
ALBI On 06/05/2010 Index Future			308.59800		307.82300		0.00	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 05/08/2010 Index Future		314.14800	313.37600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future		128.06100	127.89500		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future		130.39700	130.22800		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future		132.90600	132.73500		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		299.63800	298.77500		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi		305.10300	304.22700		0.00	0.00	0	0.00
GOVI On 06/05/2010 jGovi		310.97450	310.08200		0.00	0.00	0	0.00
GOVI On 05/08/2010 jGovi		315.94700	315.04900		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		362.37600	362.37600		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap		7.24691	7.25779		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.76600	8.81700		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.49700	8.51300		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.60800	8.65400		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.90600	8.95000		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.86800	8.91100		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.88600	8.92900		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		7.01400	7.02300		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.03600	7.05000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.20900	7.22600		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.51500	7.51700		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.79500	7.82900		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.72500	7.76000		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		7.97100	8.01200		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.61800	8.66600		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.75300	8.80400		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN10 On 05/11/2009 jNote				8.85400	8.89800		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote				8.91600	8.96100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod				6.84200	6.84200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod				6.88300	6.87200		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				7.01400	6.99600		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				288.92000	287.96300		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				294.18900	293.21700		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future				299.85000	298.86000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.26500	7.27600		0.82	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.78	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			623.00000	614	0.78	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.48100	7.50100		2.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			587.00000	608	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			150.00000	135	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.31300	8.35500		7.00	66,618.05	530	7,791.00
R157 On 05/11/2009 Bond Future	7.50	Call			39.00000	45	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,605.00000	4,391	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.39700	8.43900		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			712.00000	758	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,215.00000	4,052	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.45900	8.50700		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,423.00000	2,536	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,456.00000	2,339	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.49100	8.54100		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,376.00000	3,502	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,426.00000	2,323	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.88000	8.93100		14.00	118.17	1	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			2,257.00000	2,512	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,599.00000	1,365	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			1,170.00000	1,328	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,922.00000	2,591	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			2.00000	2	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,029.00000	14,540	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			11.00000	14	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,209.00000	11,722	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.92900	8.97000		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,326.00000	1,411	14.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 04/02/2010 Bond Future	8.25	Put			8,450.00000	8,147	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.97000		9.02400		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			4,778.00000	5,031	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,003.00000	4,750	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.99600		9.05200		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			6,547.00000	6,839	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,743.00000	4,518	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.36900		8.42100		6.50	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			19.00000	23	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,904.00000	3,694	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.44300		8.48500		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			299.00000	322	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,279.00000	4,136	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.50100		8.56000		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,794.00000	1,901	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,020.00000	1,905	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.53000		8.59300		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,938.00000	3,076	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,491.00000	1,402	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.81900		8.87100		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			8.00000	9	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,856.00000	7,573	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.89500		8.93600		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			930.00000	981	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,934.00000	4,767	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.95400		9.01100		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,062.00000	3,208	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,119.00000	2,971	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.99200		9.05100		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			4,232.00000	4,394	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,239.00000	3,105	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.82500		8.86700		12.28	0.00	0	2,868.00
R204 On 05/11/2009 Bond Future	7.50	Call			8.00000	9	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,612.00000	8,362	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.89000		8.91600		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,052.00000	1,085	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,342.00000	5,223	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.94500		8.98900		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,431.00000	3,555	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,369.00000	3,242	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.98000		9.02700		10.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/08/2010 Bond Future	9.25	Call			4,408.00000	4,553	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,178.00000	3,061	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.42400		8.47600		5.75	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			13.00000	15	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,390.00000	3,217	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.51200		8.54900		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			235.00000	250	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,677.00000	3,573	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.59000		8.65100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,740.00000	1,838	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,441.00000	1,354	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.63500		8.70000		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,147.00000	2,255	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,298.00000	1,220	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.97400		9.02600		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			4.00000	4	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,915.00000	9,599	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.03800		9.07900		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			921.00000	972	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,036.00000	5,843	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.09500		9.15000		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,842.00000	4,011	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,262.00000	3,110	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.13400		9.19200		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			4,813.00000	5,006	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,074.00000	2,934	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.97300		9.02400		13.00	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			5.00000	6	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,508.00000	8,189	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.03300		9.08600		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,106.00000	1,195	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,818.00000	4,580	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.08300		9.13800		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,617.00000	3,797	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,942.00000	2,788	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.11600		9.17300		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			4,953.00000	5,154	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			3,031.00000	2,890	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.41100		8.46200		18.25	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call			4,654.00000	5,022	18.59	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 05/11/2009 Bond Future	9.00	Put			298.00000	230	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			29.00000	35	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			8,958.00000	8,529	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			1.00000	1	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,238.00000	13,803	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			5.00000	7	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,526.00000	11,092	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,792.00000	10,224	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			11.00000	7	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.43900		8.49100		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			615.00000	677	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,772.00000	9,393	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,497.00000	11,901	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			311.00000	274	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.45800		8.51100		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,188.00000	4,416	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,280.00000	4,061	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.46600		8.52000		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			6,077.00000	6,340	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,190.00000	3,999	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			295.88500		295.03300		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			301.28100		300.41600		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			307.07900		306.19800		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.64320		6.67190		14.99	0.00	0	4,499.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			185.00000	169	14.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			163.00000	176	14.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			164.00000	150	15.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			192.00000	207	15.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			128.00000	117	15.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			256.00000	274	15.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			164.00000	150	15.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			192.00000	207	15.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			281.00000	261	15.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			109.00000	118	15.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			317.00000	296	16.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			95.00000	103	16.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			247.00000	229	15.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			125.00000	135	15.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			317.00000	296	16.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			95.00000	103	16.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			354.00000	332	16.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			82.00000	89	16.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.60	Call		215.00000	198	15.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		143.00000	155	15.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		247.00000	229	15.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		125.00000	135	15.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		185.00000	169	14.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		163.00000	176	14.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		145.00000	132	15.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		223.00000	239	15.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		114.00000	103	16.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		292.00000	310	16.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		114.00000	103	16.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		292.00000	310	16.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		128.00000	117	15.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		256.00000	274	15.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		101.00000	91	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		329.00000	348	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		354.00000	332	16.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		82.00000	89	16.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		393.00000	370	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		71.00000	77	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		433.00000	410	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		61.00000	67	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		433.00000	410	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		61.00000	67	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		475.00000	451	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		53.00000	57	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		101.00000	91	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		329.00000	348	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		79.00000	71	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		407.00000	428	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		62.00000	56	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		490.00000	513	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		49.00000	44	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		577.00000	601	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		39.00000	35	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		667.00000	692	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		89.00000	81	16.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		367.00000	387	16.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		70.00000	63	17.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		448.00000	470	17.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		55.00000	49	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		533.00000	556	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		89.00000	81	16.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		367.00000	387	16.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		55.00000	49	17.88	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 14/12/2009 Currency Future	7.15	Put		533.00000	556	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		43.00000	39	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		622.00000	646	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		70.00000	63	17.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		448.00000	470	17.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,822.00000	5,793	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		4,322.00000	4,293	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		2,822.00000	2,793	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,326.00000	1,297	23.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		4.00000	4	23.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		6.00000	5	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,684.00000	1,712	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	31.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,179.00000	3,208	31.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	38.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,678.00000	4,707	38.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	45.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,178.00000	6,207	45.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,072.00000	6,043	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		4,572.00000	4,543	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		3,072.00000	3,043	25.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	25.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,574.00000	1,545	25.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		2.00000	2	25.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		8.00000	7	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,436.00000	1,464	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	30.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,929.00000	2,958	30.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	37.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,428.00000	4,457	37.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	44.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,928.00000	5,957	44.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,122.00000	6,093	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		4,622.00000	4,593	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		3,122.00000	3,093	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		1,624.00000	1,595	26.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		2.00000	2	26.19	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	8.05	Call		9.00000	8	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,387.00000	1,415	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	30.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,879.00000	2,908	30.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	37.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,378.00000	4,407	37.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	44.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,878.00000	5,907	44.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		606.00000	579	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		34.00000	36	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		518.00000	493	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		46.00000	49	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		790.00000	762	19.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		18.00000	19	19.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		697.00000	670	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		25.00000	26	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		561.00000	535	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		39.00000	42	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		518.00000	493	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		46.00000	49	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		651.00000	624	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		29.00000	31	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		393.00000	370	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		71.00000	77	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		743.00000	716	19.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		21.00000	22	19.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,322.00000	3,293	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,322.00000	2,293	28.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	28.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	33.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,679.00000	3,707	33.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	43.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,678.00000	5,707	43.35	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		7,678.00000	7,707	46.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,222.00000	4,193	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		3,222.00000	3,193	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,222.00000	2,193	28.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	28.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,227.00000	1,198	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		5.00000	5	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		5.00000	4	25.41	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	8.45	Put		1,783.00000	1,811	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,779.00000	3,807	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	43.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,778.00000	5,807	43.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	47.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,778.00000	7,807	47.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,172.00000	4,143	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		3,172.00000	3,143	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,172.00000	2,143	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,177.00000	1,149	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		5.00000	6	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		4.00000	4	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,833.00000	1,861	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	34.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,829.00000	3,857	34.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	44.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,828.00000	5,857	44.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	47.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,828.00000	7,857	47.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,122.00000	4,093	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		2,122.00000	2,093	29.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	29.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,128.00000	1,100	21.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		6.00000	6	21.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		4.00000	4	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,882.00000	1,911	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	34.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,879.00000	3,907	34.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	47.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,878.00000	7,907	47.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,072.00000	4,043	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		2,072.00000	2,044	29.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	29.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,079.00000	1,050	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		7.00000	7	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		4.00000	4	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,932.00000	1,960	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	34.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,928.00000	3,957	34.95	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	14.60	Call			0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,928.00000	7,957	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,022.00000	3,993	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			3,022.00000	2,993	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,023.00000	1,994	29.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			1.00000	1	29.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,030.00000	1,001	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			8.00000	8	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			4.00000	3	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,982.00000	2,010	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	35.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,978.00000	4,007	35.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	44.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,978.00000	6,007	44.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,978.00000	8,007	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,272.00000	4,243	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			3,272.00000	3,243	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,272.00000	2,243	28.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	28.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,276.00000	1,247	23.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			4.00000	4	23.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			5.00000	5	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,733.00000	1,761	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	34.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,729.00000	3,757	34.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	43.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,728.00000	5,757	43.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	47.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,728.00000	7,757	47.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,972.00000	3,943	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			2,972.00000	2,943	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,973.00000	1,944	29.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			1.00000	1	29.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			981.00000	953	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			9.00000	10	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	3	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,032.00000	2,060	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	35.40	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	10.70	Put		4,028.00000	4,057	35.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	44.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,028.00000	6,057	44.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,028.00000	8,057	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,922.00000	3,893	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		2,922.00000	2,893	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,923.00000	1,894	28.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		1.00000	1	28.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		933.00000	905	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		11.00000	12	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		3.00000	3	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,081.00000	2,110	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	35.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,078.00000	4,107	35.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	44.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,078.00000	6,107	44.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,078.00000	8,107	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,772.00000	3,743	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		2,772.00000	2,743	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,773.00000	1,744	27.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		1.00000	1	27.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		3.00000	2	27.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,231.00000	2,259	27.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	36.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,228.00000	4,257	36.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	45.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,228.00000	6,257	45.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,228.00000	8,257	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,872.00000	3,843	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		2,872.00000	2,843	25.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	25.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,873.00000	1,844	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		1.00000	1	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		885.00000	857	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		13.00000	14	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	3	27.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,131.00000	2,159	27.21	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	10.80	Call			0.00000	0	35.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,128.00000	4,157	35.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	44.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			6,128.00000	6,157	44.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			8,128.00000	8,157	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			3,822.00000	3,793	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			1,823.00000	1,794	27.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			1.00000	1	27.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			837.00000	809	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			15.00000	16	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			3.00000	2	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			2,181.00000	2,209	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	36.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			4,178.00000	4,207	36.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			8,178.00000	8,207	47.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.69590		6.72610		16.13	669,590.00	100	4,118.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			278.00000	264	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			302.00000	318	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			242.00000	229	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			365.00000	383	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			259.00000	246	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			333.00000	350	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			380.00000	362	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			204.00000	216	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			410.00000	391	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			184.00000	195	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			351.00000	334	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			225.00000	238	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			351.00000	334	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			225.00000	238	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			442.00000	422	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			166.00000	176	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			324.00000	308	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			248.00000	262	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			298.00000	283	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			272.00000	287	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			298.00000	283	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			272.00000	287	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			259.00000	246	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			333.00000	350	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			225.00000	214	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			399.00000	418	16.99	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	6.95	Call			210.00000	199	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			434.00000	453	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			475.00000	453	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			149.00000	158	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			544.00000	521	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			118.00000	125	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			196.00000	186	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			470.00000	490	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			171.00000	162	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			545.00000	566	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			619.00000	594	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			93.00000	98	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			657.00000	632	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			81.00000	86	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			581.00000	557	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			105.00000	111	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			509.00000	487	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			133.00000	141	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			738.00000	711	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			62.00000	65	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			780.00000	752	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			54.00000	57	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			697.00000	671	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			71.00000	75	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			619.00000	594	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			93.00000	98	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			544.00000	521	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			118.00000	125	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,326.00000	4,296	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,326.00000	3,296	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,328.00000	2,298	25.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			2.00000	2	25.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,338.00000	1,308	18.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			12.00000	13	18.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			40.00000	37	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,713.00000	1,741	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			5.00000	4	27.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,679.00000	3,708	27.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	32.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,675.00000	5,705	32.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	0	36.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,674.00000	7,705	36.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,226.00000	4,196	24.42	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	2.50	Put		0.00000	0	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,226.00000	3,196	29.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	29.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,229.00000	2,199	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		3.00000	3	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,241.00000	1,211	18.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		15.00000	15	18.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		36.00000	34	23.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,810.00000	1,838	23.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		4.00000	4	28.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,778.00000	3,808	28.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,775.00000	5,805	32.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,774.00000	7,805	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,176.00000	4,146	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,176.00000	3,146	29.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	29.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,179.00000	2,149	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		3.00000	3	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,192.00000	1,162	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		16.00000	16	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		35.00000	33	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,859.00000	1,887	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		4.00000	4	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,828.00000	3,858	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,825.00000	5,855	32.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,824.00000	7,855	36.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,126.00000	4,096	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,126.00000	3,096	30.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	30.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,129.00000	2,099	24.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		3.00000	3	24.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,144.00000	1,114	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		17.00000	18	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		33.00000	31	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,907.00000	1,935	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	4	28.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,878.00000	3,908	28.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,875.00000	5,905	32.56	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	14.60	Call		0.00000	0	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,874.00000	7,905	36.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,144.00000	1,114	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		17.00000	18	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,026.00000	3,996	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,027.00000	2,996	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,030.00000	2,000	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		4.00000	4	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,047.00000	1,017	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		21.00000	21	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		31.00000	29	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,005.00000	2,033	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	3	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,977.00000	4,007	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,975.00000	6,005	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	37.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,974.00000	8,005	37.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,076.00000	4,046	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,076.00000	3,046	30.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,079.00000	2,049	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		3.00000	3	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,095.00000	1,065	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		19.00000	20	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		32.00000	30	24.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,956.00000	1,984	24.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	3	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,928.00000	3,958	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,925.00000	5,955	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	36.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,924.00000	7,955	36.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,276.00000	4,246	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,276.00000	3,246	29.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	29.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,278.00000	2,248	25.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		2.00000	2	25.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,290.00000	1,260	18.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		13.00000	14	18.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		38.00000	35	23.62	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 15/03/2010 Currency Future	8.45	Put		1,762.00000	1,789	23.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		4.00000	4	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,728.00000	3,758	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,725.00000	5,755	32.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,724.00000	7,755	36.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,976.00000	3,946	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		2,977.00000	2,947	30.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	30.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,980.00000	1,950	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		4.00000	4	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,001.00000	971	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		25.00000	26	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		29.00000	27	24.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,053.00000	2,081	24.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		3.00000	3	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,027.00000	4,057	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,025.00000	6,055	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	37.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,024.00000	8,055	37.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,876.00000	3,846	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		2,877.00000	2,847	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		1.00000	1	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,881.00000	1,851	22.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		5.00000	5	22.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		910.00000	882	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		34.00000	36	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		26.00000	24	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,150.00000	2,178	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,127.00000	4,157	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,125.00000	6,155	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,124.00000	8,154	37.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,776.00000	3,746	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		2,777.00000	2,747	29.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		1.00000	1	29.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,782.00000	1,752	21.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		6.00000	6	21.99	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	5.95	Call			823.00000	795	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			47.00000	49	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			23.00000	21	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,247.00000	2,275	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			3.00000	3	29.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,227.00000	4,257	29.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,225.00000	6,255	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	37.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,224.00000	8,254	37.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,826.00000	3,796	25.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	25.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,827.00000	2,797	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			1.00000	1	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,831.00000	1,801	22.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			5.00000	5	22.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			866.00000	838	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			40.00000	42	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			24.00000	23	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,198.00000	2,227	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			3.00000	3	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,177.00000	4,207	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,175.00000	6,205	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	37.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,174.00000	8,204	37.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,926.00000	3,896	25.06	0.00	0	0.00
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			2,927.00000	2,897	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			1.00000	1	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,930.00000	1,900	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			4.00000	4	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			955.00000	926	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			29.00000	30	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			27.00000	25	24.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,101.00000	2,130	24.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			3.00000	3	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			4,077.00000	4,107	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			6,075.00000	6,105	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	37.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			8,074.00000	8,105	37.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.73840		6.77030		16.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			0.00000	362	16.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			0.00000	373	16.49	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	6.80	Call		357.00000	343	16.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		387.00000	405	16.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		322.00000	309	17.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		451.00000	470	17.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		450.00000	432	16.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		279.00000	294	16.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		476.00000	458	16.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		256.00000	270	16.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		424.00000	408	16.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		304.00000	319	16.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		504.00000	485	16.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		234.00000	247	16.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		400.00000	384	16.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		330.00000	346	16.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,270.00000	4,238	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,270.00000	3,239	24.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	0	24.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,276.00000	2,244	22.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		6.00000	6	22.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,295.00000	1,265	16.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		25.00000	26	16.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		81.00000	78	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,811.00000	1,840	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		10.00000	9	24.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,739.00000	3,771	24.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	28.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,733.00000	5,765	28.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,731.00000	7,763	31.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,220.00000	4,188	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,221.00000	3,189	25.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		0.00000	0	25.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,227.00000	2,195	22.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		7.00000	7	22.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,247.00000	1,217	16.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		27.00000	28	16.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		79.00000	76	23.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,858.00000	1,887	23.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		9.00000	9	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,789.00000	3,820	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,783.00000	5,814	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.57	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	14.55	Put		7,781.00000	7,813	31.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,170.00000	4,138	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,171.00000	3,139	25.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	25.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,177.00000	2,146	22.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		7.00000	7	22.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,199.00000	1,169	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		29.00000	31	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		76.00000	73	23.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,906.00000	1,935	23.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		9.00000	8	24.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,838.00000	3,870	24.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,833.00000	5,864	28.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,831.00000	7,863	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,120.00000	4,088	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,121.00000	3,089	26.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	1	26.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,128.00000	2,096	21.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		8.00000	8	21.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,151.00000	1,121	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		31.00000	33	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		74.00000	71	23.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,954.00000	1,983	23.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		8.00000	8	24.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,888.00000	3,919	24.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,883.00000	5,914	28.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,881.00000	7,913	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		3,970.00000	3,938	18.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	18.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		2,972.00000	2,940	26.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		2.00000	2	26.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		1,980.00000	1,948	21.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		10.00000	10	21.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,012.00000	983	15.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		42.00000	45	15.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		66.00000	63	23.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		2,096.00000	2,125	23.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		7.00000	7	24.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		4,037.00000	4,068	24.90	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	12.80	Call			3.00000	3	29.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			6,032.00000	6,064	29.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	31.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			8,031.00000	8,063	31.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			3,870.00000	3,838	19.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	19.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			2,872.00000	2,840	26.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			2.00000	2	26.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			1,881.00000	1,850	20.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			11.00000	11	20.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			927.00000	899	15.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			57.00000	61	15.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			59.00000	57	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			2,189.00000	2,218	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			7.00000	6	25.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			4,136.00000	4,168	25.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			3.00000	2	29.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			6,132.00000	6,164	29.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	31.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			8,131.00000	8,163	31.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			0.00000	3,988	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			0.00000	2,990	26.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			0.00000	2	26.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			0.00000	1,998	21.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			0.00000	9	21.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			0.00000	1,026	15.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			0.00000	38	15.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			0.00000	67	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			0.00000	2,079	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			0.00000	7	24.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			0.00000	4,019	24.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			0.00000	3	28.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			0.00000	6,014	28.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			0.00000	1	31.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			0.00000	8,013	31.86	0.00	0	0.00

Total for Derivatives:								51,107,338.83	6,982	1,017,655.00
-------------------------------	--	--	--	--	--	--	--	----------------------	--------------	---------------------

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
------------------	--------	--------------	-----	-------	-----------------	----------------------	------------	-------	---------------------	-----------------

Grand Total:								51,107,338.83	6,982	1,017,655.00
---------------------	--	--	--	--	--	--	--	----------------------	--------------	---------------------