



# Daily MTM Report

Daily summary for 09/10/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.34400	7.30800			0.00	0	0.00
R155 On 31/08/2011 Bond			7.56500	7.52500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.40500	8.36500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.99500	8.96000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.46500	8.42500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.91500	8.87500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.92500	8.88500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.52000	8.48000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.08000	9.04000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.08000	9.04000			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			8.57000	8.52000			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/12/2009 Currency Future			7.45570	7.43460		18.39	11,250,651.30	1,509	347,608.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		336.00000	347	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		151.00000	141	18.39	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		229.00000	235	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		244.00000	230	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		146.00000	149	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		411.00000	394	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		56.00000	56	22.50	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		871.00000	850	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		191.00000	196	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		307.00000	291	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		209.00000	215	18.65	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		275.00000	259	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		160.00000	164	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		375.00000	358	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		133.00000	136	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		449.00000	431	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		122.00000	124	20.19	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		487.00000	469	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		191.00000	196	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		307.00000	291	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		175.00000	179	19.17	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		340.00000	324	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		85.00000	87	21.22	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		651.00000	631	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		229.00000	235	18.39	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		244.00000	230	18.39	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		47.00000	47	23.02	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		963.00000	942	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		102.00000	104	20.71	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		567.00000	548	20.71	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		133.00000	136	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		449.00000	431	19.94	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		78.00000	79	21.48	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		694.00000	673	21.48	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 14/12/2009 Currency Future	7.70	Call			146.00000	149	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			411.00000	394	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			14.00000	14	27.38	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,779.00000	1,758	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,766.00000	4,744	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	38.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,965.00000	5,944	38.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	42.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,165.00000	7,144	42.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			253.00000	261	18.39	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			218.00000	205	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			21.00000	20	25.84	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,486.00000	1,465	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			367.00000	379	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			132.00000	123	18.39	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			93.00000	95	20.96	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			609.00000	589	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			93.00000	95	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			609.00000	589	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			72.00000	72	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			737.00000	717	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			60.00000	61	22.25	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			826.00000	805	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			60.00000	61	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			826.00000	805	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	36.89	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,565.00000	5,544	36.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	30.10	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,117.00000	3,095	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	34.35	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,866.00000	4,844	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			4.00000	4	29.25	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,470.00000	2,448	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			78.00000	79	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			694.00000	673	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			279.00000	288	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			194.00000	182	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			111.00000	113	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			527.00000	508	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			24.00000	23	25.33	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,389.00000	1,368	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			27.00000	27	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,293.00000	1,271	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			66.00000	66	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
\$ / R On 14/12/2009 Currency Future	8.15	Put			781.00000	761	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			51.00000	51	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			917.00000	896	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			43.00000	43	23.27	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			1,009.00000	988	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			37.00000	37	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,103.00000	1,081	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			34.00000	34	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,150.00000	1,128	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			40.00000	40	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,056.00000	1,034	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			51.00000	51	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			917.00000	896	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			40.00000	40	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,056.00000	1,034	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			47.00000	47	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			963.00000	942	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			10.00000	9	28.73	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,075.00000	2,053	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			34.00000	34	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,150.00000	1,128	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			32.00000	32	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,197.00000	1,176	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			32.00000	32	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,197.00000	1,176	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			26.00000	25	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,341.00000	1,319	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			30.00000	29	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,245.00000	1,224	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			19.00000	19	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,535.00000	1,513	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			21.00000	20	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,486.00000	1,465	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			22.00000	22	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,438.00000	1,416	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			27.00000	27	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,293.00000	1,271	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			18.00000	18	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,583.00000	1,562	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			15.00000	14	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,730.00000	1,709	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			12.00000	12	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,878.00000	1,856	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			11.00000	11	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,976.00000	1,955	28.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.45	Call			10.00000	10	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,026.00000	2,004	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			12.00000	12	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,878.00000	1,856	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			9.00000	8	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,124.00000	2,103	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			10.00000	10	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,026.00000	2,004	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			5.00000	5	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,371.00000	2,349	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			3.00000	3	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,718.00000	2,697	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			4.00000	3	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,569.00000	2,548	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			5.00000	5	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,420.00000	2,399	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			5.00000	5	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,420.00000	2,399	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			3.00000	3	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,619.00000	2,597	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			2.00000	2	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,917.00000	2,896	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			3,017.00000	2,996	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,067.00000	3,046	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,167.00000	3,145	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,366.00000	3,345	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,616.00000	3,595	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	0	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,566.00000	3,545	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	1	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,466.00000	3,445	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			2.00000	2	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,867.00000	2,846	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			2.00000	2	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,967.00000	2,946	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,216.00000	3,195	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1.00000	1	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,316.00000	3,295	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	30.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,366.00000	3,345	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		2.00000	2	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,768.00000	2,747	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		3.00000	3	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,668.00000	2,647	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	1	30.10	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,117.00000	3,095	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	1	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,266.00000	3,245	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		3.00000	3	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,668.00000	2,647	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		0.00000	0	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,716.00000	3,695	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		0.00000	0	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,666.00000	3,645	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,866.00000	3,845	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	0	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,766.00000	3,745	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	34.35	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,866.00000	4,844	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,166.00000	4,144	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		4,066.00000	4,044	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,566.00000	4,544	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,966.00000	4,944	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,365.00000	5,344	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,765.00000	5,744	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,466.00000	4,444	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,265.00000	5,244	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,665.00000	5,644	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		16.00000	15	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,681.00000	1,660	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		6.00000	6	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,272.00000	2,250	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,666.00000	4,644	33.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	37.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,865.00000	5,844	37.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			8.00000	7	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,173.00000	2,152	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	2	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,768.00000	2,747	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,966.00000	3,945	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,165.00000	5,144	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			24.00000	23	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,389.00000	1,368	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,366.00000	4,344	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	39.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,165.00000	6,144	39.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,066.00000	5,044	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,665.00000	5,644	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	39.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,265.00000	6,244	39.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,266.00000	4,244	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,465.00000	5,444	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,065.00000	6,044	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,365.00000	5,344	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			12.00000	11	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,927.00000	1,906	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			4.00000	4	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,519.00000	2,498	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,316.00000	4,294	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,916.00000	4,894	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,515.00000	5,494	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,115.00000	6,094	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,366.00000	4,344	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			13.00000	13	27.64	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	9.25	Put			1,829.00000	1,807	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,616.00000	3,595	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,216.00000	4,194	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,816.00000	4,794	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,415.00000	5,394	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			16.00000	15	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,681.00000	1,660	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,666.00000	4,644	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			6.00000	6	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,321.00000	2,300	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1.00000	1	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,516.00000	3,495	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,116.00000	4,094	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,716.00000	4,694	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	37.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,815.00000	5,794	37.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,866.00000	3,845	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			22.00000	22	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,438.00000	1,416	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	0	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,816.00000	3,795	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,416.00000	4,394	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			14.00000	14	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,779.00000	1,758	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	0	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,916.00000	3,895	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,516.00000	4,494	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,116.00000	5,094	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	39.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,315.00000	6,294	39.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,466.00000	4,444	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	40.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,465.00000	6,444	40.09	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	39.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,365.00000	6,344	39.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,416.00000	4,394	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			5,016.00000	4,994	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	39.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,215.00000	6,194	39.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	40.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,565.00000	6,544	40.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,216.00000	4,194	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,415.00000	5,394	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	40.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,615.00000	6,594	40.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	38.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			6,015.00000	5,994	38.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,915.00000	5,894	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			30.00000	29	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,245.00000	1,224	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,215.00000	5,194	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,615.00000	5,594	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			367.00000	379	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			132.00000	123	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			19.00000	19	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,535.00000	1,513	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	1	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,416.00000	3,395	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,116.00000	4,094	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,915.00000	5,894	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			307.00000	316	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			172.00000	161	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			586.00000	603	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			52.00000	48	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			146.00000	149	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			411.00000	394	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			628.00000	645	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			43.00000	40	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			3.00000	3	29.58	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 14/12/2009 Currency Future	10.15	Put			2,718.00000	2,697	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			546.00000	562	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			61.00000	57	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			2.00000	2	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,818.00000	2,796	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,916.00000	4,894	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			546.00000	562	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			61.00000	57	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			670.00000	688	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			35.00000	33	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,885.00000	3,906	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,385.00000	2,406	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			897.00000	917	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			12.00000	11	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,115.00000	8,094	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,135.00000	4,156	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,635.00000	2,656	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,139.00000	1,160	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			5.00000	5	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			122.00000	124	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			487.00000	469	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	44.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,865.00000	7,844	44.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,215.00000	5,194	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,435.00000	2,456	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,437.00000	1,458	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			2.00000	2	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			507.00000	523	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			73.00000	67	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,636.00000	1,657	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	44.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,715.00000	7,694	44.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,685.00000	2,706	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,686.00000	1,707	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	23.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.75	Call			714.00000	732	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			29.00000	27	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	44.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,815.00000	7,794	44.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,585.00000	2,606	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,586.00000	1,607	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	45.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,915.00000	7,894	45.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,535.00000	2,556	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,536.00000	1,557	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			2.00000	2	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	45.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,965.00000	7,944	45.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,785.00000	2,806	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,785.00000	1,807	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			804.00000	823	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			19.00000	18	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,835.00000	2,856	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,835.00000	1,856	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			850.00000	870	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			15.00000	14	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	44.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,665.00000	7,644	44.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,985.00000	3,006	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			1,985.00000	2,006	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			992.00000	1,012	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			7.00000	7	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			4.00000	4	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,519.00000	2,498	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	43.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,515.00000	7,494	43.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,085.00000	3,106	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,085.00000	2,106	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,090.00000	1,111	19.17	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	6.35	Put			5.00000	5	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	43.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,415.00000	7,394	43.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,135.00000	3,156	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,135.00000	2,156	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	43.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,365.00000	7,344	43.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,185.00000	3,206	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,185.00000	2,206	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,189.00000	1,210	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			4.00000	4	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,315.00000	7,294	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,035.00000	3,056	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,035.00000	2,056	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,041.00000	1,062	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			6.00000	6	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	43.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,465.00000	7,444	43.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,385.00000	3,406	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,387.00000	1,408	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	2	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			470.00000	485	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			85.00000	79	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	42.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,115.00000	7,094	42.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,485.00000	3,506	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,485.00000	2,506	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,487.00000	1,508	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	2	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			4,016.00000	3,995	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	42.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			7,015.00000	6,994	42.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	40.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,515.00000	6,494	40.26	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	15.95	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,515.00000	8,494	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,616.00000	4,594	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,615.00000	8,594	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,285.00000	3,306	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,285.00000	2,306	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,288.00000	1,309	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			3.00000	3	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			400.00000	412	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			115.00000	107	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	40.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,715.00000	6,694	40.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,715.00000	8,694	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	41.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,815.00000	6,794	41.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,815.00000	8,794	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,235.00000	3,256	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,235.00000	2,256	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,238.00000	1,259	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			4.00000	3	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	41.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,765.00000	6,744	41.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,765.00000	8,744	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	41.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,965.00000	6,944	41.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,965.00000	8,944	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			9,015.00000	8,994	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,935.00000	2,956	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,935.00000	1,956	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			944.00000	964	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			9.00000	9	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	42.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			7,065.00000	7,044	42.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			9,065.00000	9,044	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,865.00000	6,844	41.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,865.00000	8,844	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,435.00000	3,456	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,565.00000	8,544	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,585.00000	3,606	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	39.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,415.00000	6,394	39.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,415.00000	8,394	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,335.00000	3,356	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,335.00000	2,356	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,337.00000	1,358	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			3.00000	3	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			434.00000	448	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			99.00000	92	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	40.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,665.00000	6,644	40.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,665.00000	8,644	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,535.00000	3,556	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,465.00000	8,444	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	41.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,915.00000	6,894	41.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,915.00000	8,894	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,635.00000	3,656	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,635.00000	2,656	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,636.00000	1,657	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			670.00000	688	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			35.00000	33	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 14/12/2009 Currency Future	15.80	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,365.00000	8,344	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,685.00000	3,706	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,315.00000	8,294	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,785.00000	3,806	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			7.00000	7	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,223.00000	2,201	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,215.00000	8,194	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,835.00000	3,856	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			8.00000	7	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,173.00000	2,152	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,165.00000	8,144	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,735.00000	3,756	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,735.00000	2,756	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,736.00000	1,757	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			758.00000	777	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			24.00000	22	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			6.00000	6	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,272.00000	2,250	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,265.00000	8,244	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,885.00000	3,906	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,885.00000	2,906	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,885.00000	1,906	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			897.00000	917	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			12.00000	11	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,935.00000	3,956	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,065.00000	8,044	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			3,985.00000	4,006	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,985.00000	3,006	30.73	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	4.45	Put		0.00000	0	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		1,985.00000	2,006	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		992.00000	1,012	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		7.00000	7	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		8,015.00000	7,994	45.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.58370	7.56050		18.83	197,176.20	26	30,103.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		564.00000	582	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		204.00000	198	18.51	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		375.00000	389	18.79	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		365.00000	355	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		304.00000	312	19.42	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		493.00000	478	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		121.00000	123	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,260.00000	1,239	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		356.00000	366	18.83	0.00	0	17.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		395.00000	382	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		320.00000	329	19.23	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		459.00000	445	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		288.00000	296	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		527.00000	512	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		260.00000	266	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		599.00000	583	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		337.00000	347	19.03	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		427.00000	413	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		697.00000	716	18.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		137.00000	133	18.35	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		273.00000	281	19.81	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		563.00000	547	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		201.00000	206	20.99	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		791.00000	772	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		320.00000	329	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		459.00000	445	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		22.00000	22	30.69	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,512.00000	3,488	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		6.00000	6	31.53	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,746.00000	4,723	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		144.00000	147	22.36	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,084.00000	1,063	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		84.00000	84	24.90	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,674.00000	1,651	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		50.00000	50	27.36	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,339.00000	2,316	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		166.00000	169	21.77	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.35	Put			955.00000	936	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			59.00000	59	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,148.00000	2,125	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			223.00000	228	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			712.00000	694	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			212.00000	217	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			751.00000	733	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			234.00000	240	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			674.00000	656	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			192.00000	196	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			831.00000	812	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			151.00000	154	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			1,041.00000	1,020	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			158.00000	161	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			998.00000	978	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			174.00000	178	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			914.00000	894	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			183.00000	187	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			872.00000	853	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			138.00000	140	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,127.00000	1,107	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			126.00000	128	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,216.00000	1,194	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			132.00000	134	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,171.00000	1,150	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			116.00000	117	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,305.00000	1,284	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			102.00000	103	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,442.00000	1,419	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			91.00000	91	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,580.00000	1,558	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			98.00000	99	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,488.00000	1,465	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			106.00000	108	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,396.00000	1,374	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			75.00000	75	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,815.00000	1,792	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			70.00000	70	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,910.00000	1,886	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			64.00000	63	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			2,053.00000	2,029	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			68.00000	68	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,957.00000	1,934	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			59.00000	59	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,148.00000	2,125	26.81	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 15/03/2010 Currency Future	11.50	Call			17.00000	17	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,957.00000	3,933	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			61.00000	61	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,101.00000	2,077	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			48.00000	48	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,388.00000	2,364	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			43.00000	43	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,532.00000	2,509	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			36.00000	36	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,775.00000	2,752	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			41.00000	41	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,581.00000	2,558	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			46.00000	46	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,436.00000	2,412	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			46.00000	46	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,436.00000	2,412	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			40.00000	40	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,629.00000	2,606	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			40.00000	40	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,629.00000	2,606	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			31.00000	31	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,971.00000	2,947	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			30.00000	30	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			3,020.00000	2,996	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			32.00000	32	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,922.00000	2,898	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			29.00000	29	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,069.00000	3,045	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			27.00000	26	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,216.00000	3,193	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			23.00000	23	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,462.00000	3,439	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			20.00000	20	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,709.00000	3,686	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			20.00000	20	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,660.00000	3,636	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			22.00000	21	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,561.00000	3,538	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			21.00000	21	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,610.00000	3,587	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			25.00000	25	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,314.00000	3,291	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			26.00000	25	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,265.00000	3,242	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			24.00000	23	30.41	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	10.95	Put		3,413.00000	3,390	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		22.00000	22	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,512.00000	3,488	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		24.00000	24	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,364.00000	3,340	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		27.00000	27	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,167.00000	3,143	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		29.00000	29	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,069.00000	3,045	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		26.00000	25	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,265.00000	3,242	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		19.00000	19	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,759.00000	3,735	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		18.00000	18	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,897.00000	3,874	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		19.00000	18	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,808.00000	3,785	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		19.00000	18	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,808.00000	3,785	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		18.00000	18	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,858.00000	3,834	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		15.00000	15	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,104.00000	4,082	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		18.00000	18	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,907.00000	3,884	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		13.00000	13	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,203.00000	4,180	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		17.00000	17	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		4,006.00000	3,983	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		16.00000	16	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,055.00000	4,033	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		54.00000	54	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,244.00000	2,220	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		43.00000	43	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,532.00000	2,509	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		37.00000	37	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,727.00000	2,703	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		35.00000	34	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,824.00000	2,801	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		4.00000	5	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,994.00000	4,971	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		66.00000	65	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		2,005.00000	1,982	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		16.00000	16	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,055.00000	4,033	32.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,140.00000	6,117	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			73.00000	73	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,862.00000	1,839	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			25.00000	25	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,314.00000	3,291	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,990.00000	5,967	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			78.00000	78	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,768.00000	1,745	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,891.00000	5,867	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			81.00000	81	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,721.00000	1,698	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			22.00000	21	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,561.00000	3,538	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,841.00000	5,818	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			87.00000	88	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,627.00000	1,604	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1.00000	2	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,741.00000	5,718	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			12.00000	12	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,301.00000	4,278	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,390.00000	6,367	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			56.00000	56	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,196.00000	2,173	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			14.00000	14	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,153.00000	4,131	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			12.00000	13	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,252.00000	4,229	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,340.00000	6,317	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			12.00000	12	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,301.00000	4,278	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			10.00000	10	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,400.00000	4,377	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			9.00000	9	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,498.00000	4,475	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			1.00000	1	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,590.00000	6,567	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			52.00000	52	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,291.00000	2,268	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			19.00000	19	31.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,759.00000	3,735	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		12.00000	13	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,252.00000	4,229	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		11.00000	11	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,350.00000	4,327	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,440.00000	6,417	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,240.00000	6,217	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		75.00000	75	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,815.00000	1,792	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,941.00000	5,917	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		111.00000	112	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,351.00000	1,329	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		2.00000	2	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,641.00000	5,618	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		98.00000	99	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,488.00000	1,465	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		28.00000	28	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,118.00000	3,094	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		21.00000	21	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,610.00000	3,587	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		1.00000	1	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,791.00000	5,768	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		24.00000	24	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,364.00000	3,340	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		18.00000	18	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,858.00000	3,834	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		1.00000	1	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		6,040.00000	6,017	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		30.00000	30	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		3,020.00000	2,996	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		28.00000	28	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,118.00000	3,094	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		2.00000	2	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,691.00000	5,668	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		94.00000	95	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,534.00000	1,511	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		1.00000	1	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		6,090.00000	6,067	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		2.00000	2	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,591.00000	5,568	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		33.00000	33	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,873.00000	2,850	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 15/03/2010 Currency Future	13.00	Call			2.00000	2	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,442.00000	5,419	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			35.00000	34	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,824.00000	2,801	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			2.00000	3	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,392.00000	5,369	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			3.00000	3	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,292.00000	5,269	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			38.00000	38	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,678.00000	2,655	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			36.00000	36	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,775.00000	2,752	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			3.00000	3	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,342.00000	5,319	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			45.00000	44	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,484.00000	2,461	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			5.00000	5	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,944.00000	4,921	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			52.00000	52	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,291.00000	2,268	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			5.00000	6	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,845.00000	4,822	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			247.00000	253	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			636.00000	619	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			6.00000	6	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,795.00000	4,772	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			41.00000	41	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,581.00000	2,558	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			38.00000	38	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,678.00000	2,655	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			4.00000	4	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,143.00000	5,120	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			50.00000	50	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,339.00000	2,316	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			5.00000	5	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,895.00000	4,872	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			56.00000	56	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,196.00000	2,173	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			68.00000	68	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,957.00000	1,934	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			6.00000	6	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,795.00000	4,772	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			73.00000	73	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,862.00000	1,839	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			7.00000	7	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 15/03/2010 Currency Future	12.25	Put		4,696.00000	4,673	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		399.00000	413	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		338.00000	329	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,911.00000	3,934	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,413.00000	2,436	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		969.00000	990	18.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		58.00000	57	18.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		4.00000	4	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,093.00000	5,070	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,090.00000	8,067	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,161.00000	4,184	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,662.00000	2,685	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,193.00000	1,217	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		32.00000	33	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,840.00000	7,817	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		505.00000	521	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		244.00000	237	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		87.00000	88	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,627.00000	1,604	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		81.00000	81	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,721.00000	1,698	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		61.00000	61	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,101.00000	2,077	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		9.00000	10	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,449.00000	4,426	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,463.00000	2,486	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,478.00000	1,501	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		17.00000	17	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		629.00000	647	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		168.00000	163	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		8.00000	9	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,548.00000	4,525	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		2.00000	2	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,541.00000	5,518	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,612.00000	2,635	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,623.00000	1,646	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		13.00000	12	20.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.95	Call			733.00000	753	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			122.00000	119	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,672.00000	1,695	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			11.00000	11	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			770.00000	790	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			109.00000	106	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,712.00000	2,735	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,721.00000	1,744	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			10.00000	10	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			808.00000	828	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			97.00000	94	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,512.00000	2,536	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,526.00000	1,549	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	16	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			662.00000	681	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			152.00000	147	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,812.00000	2,835	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,819.00000	1,842	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			8.00000	8	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			886.00000	908	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			76.00000	74	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,861.00000	2,885	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,868.00000	1,891	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	7	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			927.00000	949	18.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			67.00000	65	18.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			7.00000	7	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,647.00000	4,624	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,011.00000	3,034	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,016.00000	2,039	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	5	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,054.00000	1,078	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			44.00000	45	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			2.00000	2	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,492.00000	5,469	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,061.00000	3,084	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,065.00000	2,088	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	5	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,100.00000	1,124	18.40	0.00	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		40.00000	40	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,161.00000	3,184	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,164.00000	2,188	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		4.00000	4	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		450.00000	465	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		289.00000	281	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,111.00000	3,134	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,115.00000	2,138	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		4.00000	4	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,146.00000	1,170	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		36.00000	36	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		424.00000	439	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		313.00000	305	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,961.00000	2,985	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		1,966.00000	1,989	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		6.00000	6	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,011.00000	1,033	18.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		51.00000	49	18.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,211.00000	3,234	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	1	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,214.00000	2,237	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		4.00000	4	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,240.00000	1,263	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		29.00000	30	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		477.00000	492	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		266.00000	259	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,361.00000	3,384	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,363.00000	2,386	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		3.00000	3	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,382.00000	1,405	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		21.00000	22	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,461.00000	3,484	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		4.00000	4	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		5,044.00000	5,021	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		1.00000	1	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,540.00000	6,517	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,540.00000	8,516	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		1.00000	1	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,640.00000	6,617	31.22	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	16.20	Call			0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,640.00000	8,616	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,261.00000	3,284	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,264.00000	2,287	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,287.00000	1,310	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			26.00000	27	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	1	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,740.00000	6,717	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,740.00000	8,716	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	1	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,840.00000	6,817	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,840.00000	8,816	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	1	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,790.00000	6,767	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,790.00000	8,766	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,990.00000	6,967	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,990.00000	8,966	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	1	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,040.00000	7,017	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,040.00000	9,016	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,911.00000	2,935	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,917.00000	1,940	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	6	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	1	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,090.00000	7,067	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,090.00000	9,066	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			1.00000	1	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,890.00000	6,867	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,890.00000	8,866	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,411.00000	3,434	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,430.00000	1,453	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			19.00000	19	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			596.00000	614	18.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.15	Put		185.00000	180	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		8.00000	8	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,597.00000	4,574	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,590.00000	8,566	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,511.00000	3,534	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		1.00000	1	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,490.00000	6,467	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,490.00000	8,466	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,561.00000	3,584	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,562.00000	2,586	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		2.00000	2	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,574.00000	1,598	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		14.00000	14	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,440.00000	8,417	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,311.00000	3,334	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,313.00000	2,337	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		3.00000	3	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,334.00000	1,358	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		24.00000	24	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		534.00000	551	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		224.00000	217	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		1.00000	1	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,690.00000	6,667	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,690.00000	8,666	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		1.00000	1	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,940.00000	6,917	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,940.00000	8,916	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,661.00000	3,684	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,340.00000	8,317	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,711.00000	3,734	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		1.00000	1	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,290.00000	6,267	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,290.00000	8,267	33.48	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	3.80	Call		3,761.00000	3,784	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,762.00000	2,785	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		1.00000	1	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,770.00000	1,793	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		9.00000	9	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		847.00000	867	18.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		86.00000	84	18.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,240.00000	8,217	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,861.00000	3,884	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,861.00000	2,885	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,868.00000	1,891	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		7.00000	7	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		927.00000	949	18.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		67.00000	65	18.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,140.00000	8,117	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,011.00000	4,034	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,011.00000	3,034	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,016.00000	2,039	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		5.00000	5	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,054.00000	1,078	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		44.00000	45	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		375.00000	389	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		365.00000	355	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		0.00000	0	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,990.00000	7,967	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		3,961.00000	3,984	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		8,040.00000	8,017	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.71050	7.68930		18.95	38,552.50	5	16,959.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		765.00000	781	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		225.00000	220	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		476.00000	485	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		486.00000	474	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		439.00000	448	19.28	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		550.00000	537	19.28	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		175.00000	176	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,586.00000	1,566	23.51	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 14/06/2010 Currency Future	7.80	Call			439.00000	448	19.28	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			550.00000	537	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			457.00000	466	19.11	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			518.00000	505	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			390.00000	398	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			651.00000	637	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			375.00000	382	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			686.00000	672	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			361.00000	368	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			722.00000	707	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			422.00000	430	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			583.00000	570	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			476.00000	485	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			486.00000	474	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			311.00000	316	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			871.00000	855	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			299.00000	304	20.90	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			910.00000	894	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			390.00000	398	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			651.00000	637	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			39.00000	39	31.34	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,500.00000	4,479	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			24.00000	24	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,735.00000	5,713	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			3.00000	3	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,813.00000	9,792	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			406.00000	413	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			617.00000	603	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			147.00000	148	24.49	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,858.00000	1,837	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			105.00000	106	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,416.00000	2,395	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			520.00000	531	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			431.00000	420	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			278.00000	283	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			989.00000	972	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			335.00000	341	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			795.00000	780	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			322.00000	328	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			833.00000	817	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			289.00000	293	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			949.00000	933	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			259.00000	263	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,070.00000	1,052	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			242.00000	245	21.88	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	8.60	Put		1,152.00000	1,135	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		269.00000	273	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		1,029.00000	1,012	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		250.00000	254	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		1,111.00000	1,093	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		234.00000	237	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		1,194.00000	1,176	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		165.00000	166	23.84	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,675.00000	1,656	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		226.00000	229	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,236.00000	1,218	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		211.00000	214	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,322.00000	1,303	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		218.00000	221	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,279.00000	1,261	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		204.00000	207	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,365.00000	1,346	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		186.00000	188	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,497.00000	1,477	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		198.00000	200	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,409.00000	1,390	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		180.00000	182	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,541.00000	1,521	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		170.00000	171	23.67	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,630.00000	1,611	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		192.00000	194	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,453.00000	1,433	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		139.00000	140	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,950.00000	1,929	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		129.00000	129	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		2,089.00000	2,069	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		136.00000	136	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,996.00000	1,976	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		122.00000	122	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		2,182.00000	2,161	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		132.00000	132	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		2,043.00000	2,022	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		44.00000	44	30.90	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		4,255.00000	4,233	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		125.00000	126	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		2,136.00000	2,115	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		97.00000	97	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,558.00000	2,537	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		85.00000	85	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,796.00000	2,775	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.20	Call		95.00000	94	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,605.00000	2,584	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		103.00000	103	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,463.00000	2,442	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		147.00000	148	24.49	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,858.00000	1,837	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		118.00000	118	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,229.00000	2,208	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		112.00000	112	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,322.00000	2,301	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		100.00000	100	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,510.00000	2,489	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		90.00000	90	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,700.00000	2,679	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		35.00000	35	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,746.00000	4,725	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		115.00000	115	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,276.00000	2,254	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		108.00000	109	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,369.00000	2,348	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		92.00000	92	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,653.00000	2,631	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		87.00000	87	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,748.00000	2,727	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		35.00000	34	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,795.00000	4,774	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		112.00000	112	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,322.00000	2,301	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		90.00000	90	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,700.00000	2,679	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		81.00000	81	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,892.00000	2,870	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		32.00000	32	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,943.00000	4,922	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		103.00000	103	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,463.00000	2,442	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		87.00000	87	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,748.00000	2,727	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		83.00000	83	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,844.00000	2,822	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		79.00000	79	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,940.00000	2,918	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		75.00000	75	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		3,036.00000	3,015	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		31.00000	30	32.40	0.00	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	12.75	Put		5,091.00000	5,070	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		115.00000	115	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,276.00000	2,254	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		33.00000	33	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,894.00000	4,872	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		143.00000	144	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,904.00000	1,883	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		108.00000	109	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,369.00000	2,348	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		118.00000	118	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,229.00000	2,208	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		39.00000	38	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,549.00000	4,528	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		498.00000	507	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		458.00000	447	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		151.00000	152	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,812.00000	1,792	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		143.00000	144	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,904.00000	1,883	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		38.00000	37	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,598.00000	4,577	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		155.00000	157	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,766.00000	1,746	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		3,940.00000	3,961	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,446.00000	2,467	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		7.00000	7	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,045.00000	1,065	17.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		106.00000	104	17.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		58.00000	58	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,618.00000	3,597	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		16.00000	16	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,577.00000	6,556	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		8.00000	8	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		8,069.00000	8,047	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,190.00000	4,211	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,694.00000	2,715	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		5.00000	5	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,255.00000	1,275	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		66.00000	65	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		64.00000	64	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,375.00000	3,353	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		34.00000	34	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,845.00000	4,823	31.96	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	14.00	Call			18.00000	18	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,329.00000	6,308	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			9.00000	9	35.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,820.00000	7,798	35.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			647.00000	660	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			308.00000	300	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			160.00000	161	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,721.00000	1,701	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			136.00000	136	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,996.00000	1,976	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			45.00000	45	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,206.00000	4,185	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,495.00000	2,517	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,525.00000	1,546	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			36.00000	36	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			734.00000	749	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			244.00000	239	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			59.00000	59	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,570.00000	3,548	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			26.00000	26	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,536.00000	5,515	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,713.00000	1,734	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			23.00000	23	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			863.00000	880	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			174.00000	170	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			42.00000	42	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,353.00000	4,331	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			28.00000	28	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,338.00000	5,317	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			56.00000	55	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,716.00000	3,695	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			36.00000	36	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,697.00000	4,675	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			24.00000	24	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,685.00000	5,664	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,744.00000	2,765	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	5	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,760.00000	1,781	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			21.00000	21	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			897.00000	915	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			158.00000	155	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			53.00000	53	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,814.00000	3,793	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			23.00000	23	33.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,784.00000	5,763	33.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,595.00000	2,616	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,618.00000	1,640	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		29.00000	29	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		796.00000	813	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		207.00000	202	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		348.00000	354	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		758.00000	743	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		77.00000	77	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,988.00000	2,966	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		50.00000	50	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,961.00000	3,940	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		22.00000	22	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,933.00000	5,912	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,545.00000	2,566	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		6.00000	6	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,572.00000	1,593	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		32.00000	32	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		50.00000	49	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		4,010.00000	3,989	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		32.00000	32	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,993.00000	4,971	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		22.00000	22	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,983.00000	5,961	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		74.00000	73	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,084.00000	3,063	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		49.00000	48	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		4,059.00000	4,038	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		31.00000	31	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,042.00000	5,020	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		22.00000	21	34.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		6,032.00000	6,011	34.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		52.00000	52	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,863.00000	3,842	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		23.00000	23	33.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,834.00000	5,812	33.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,793.00000	2,815	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,808.00000	1,829	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		19.00000	19	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		933.00000	951	17.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		144.00000	141	17.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		85.00000	85	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,796.00000	2,775	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.40	Call			54.00000	54	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,765.00000	3,744	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,843.00000	2,864	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,856.00000	1,877	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			16.00000	17	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			969.00000	988	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			130.00000	128	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,893.00000	2,914	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,904.00000	1,925	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	15	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,007.00000	1,026	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			117.00000	115	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			57.00000	56	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,667.00000	3,646	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			37.00000	37	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,648.00000	4,626	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			25.00000	25	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,635.00000	5,614	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,042.00000	3,064	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,050.00000	2,071	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			11.00000	11	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,126.00000	1,146	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			86.00000	85	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			60.00000	60	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,521.00000	3,499	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			26.00000	26	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,487.00000	5,465	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,092.00000	3,113	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	3	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,099.00000	2,121	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			10.00000	10	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,168.00000	1,189	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			79.00000	78	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			61.00000	61	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,472.00000	3,451	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			40.00000	40	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,451.00000	4,430	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			27.00000	26	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,437.00000	5,416	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,142.00000	3,163	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	3	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,149.00000	2,170	20.11	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	5.55	Put		10.00000	10	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,211.00000	1,232	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		72.00000	71	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		544.00000	555	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		404.00000	394	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		63.00000	63	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,424.00000	3,402	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		41.00000	41	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,402.00000	4,381	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		27.00000	27	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,388.00000	5,366	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,192.00000	3,213	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,198.00000	2,220	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		9.00000	9	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		568.00000	580	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		379.00000	369	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		2,993.00000	3,014	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,001.00000	2,022	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	12	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,084.00000	1,104	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		95.00000	93	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		14.00000	14	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,825.00000	6,804	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		51.00000	51	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,912.00000	3,891	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		14.00000	14	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,875.00000	6,853	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		14.00000	14	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,924.00000	6,903	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,391.00000	3,412	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,396.00000	2,418	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		7.00000	7	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,434.00000	1,455	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		44.00000	44	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		675.00000	689	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		286.00000	279	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		30.00000	30	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		5,141.00000	5,119	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		16.00000	16	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,627.00000	6,605	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,441.00000	3,462	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	27.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,479.00000	1,500	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			40.00000	40	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			704.00000	719	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			265.00000	258	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			6.00000	6	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,567.00000	8,545	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,341.00000	3,362	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,347.00000	2,368	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	8	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,388.00000	1,409	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			49.00000	49	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			15.00000	15	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,676.00000	6,655	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			5.00000	5	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,666.00000	8,645	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,241.00000	3,263	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,248.00000	2,269	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,299.00000	1,320	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			60.00000	59	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			593.00000	606	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			354.00000	345	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			15.00000	15	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,775.00000	6,754	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			5.00000	5	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,766.00000	8,745	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			5.00000	5	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,866.00000	8,844	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			5.00000	5	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,816.00000	8,794	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			74.00000	73	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,084.00000	3,063	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			31.00000	31	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,042.00000	5,020	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			13.00000	13	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			7,024.00000	7,002	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			4.00000	4	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			9,015.00000	8,994	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			13.00000	13	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			7,024.00000	7,002	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			2,943.00000	2,964	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	3	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			1,952.00000	1,974	19.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.75	Put		13.00000	13	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		72.00000	72	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,133.00000	3,111	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		13.00000	13	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		7,073.00000	7,052	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		4.00000	4	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		9,065.00000	9,044	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		70.00000	70	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,181.00000	3,159	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		12.00000	12	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,123.00000	7,102	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		4.00000	4	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,115.00000	9,094	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		5.00000	5	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,915.00000	8,894	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		6.00000	6	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,616.00000	8,595	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,491.00000	3,512	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		17.00000	17	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,527.00000	6,506	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		6.00000	6	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,517.00000	8,495	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,541.00000	3,562	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		17.00000	17	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,478.00000	6,457	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		6.00000	6	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,467.00000	8,446	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,640.00000	3,662	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,644.00000	2,666	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		5.00000	5	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,665.00000	1,687	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		26.00000	26	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		829.00000	846	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		190.00000	186	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		18.00000	18	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,379.00000	6,357	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		7.00000	7	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,367.00000	8,346	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,690.00000	3,712	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		7.00000	7	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,318.00000	8,296	35.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,790.00000	3,811	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			19.00000	19	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,230.00000	6,209	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			7.00000	7	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,218.00000	8,197	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,840.00000	3,861	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			20.00000	20	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,181.00000	6,159	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			7.00000	7	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,168.00000	8,147	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,740.00000	3,761	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,744.00000	2,765	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	5	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,760.00000	1,781	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			21.00000	21	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			897.00000	915	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			158.00000	155	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			43.00000	43	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,304.00000	4,282	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			19.00000	19	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,280.00000	6,258	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			7.00000	7	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,268.00000	8,247	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,890.00000	3,911	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,893.00000	2,914	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,904.00000	1,925	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	15	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,007.00000	1,026	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			117.00000	115	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			46.00000	46	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,157.00000	4,136	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			20.00000	20	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,131.00000	6,110	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			8.00000	8	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,118.00000	8,097	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			48.00000	47	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,108.00000	4,087	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			21.00000	21	34.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			6,082.00000	6,060	34.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			3,990.00000	4,011	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		2,993.00000	3,014	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,001.00000	2,022	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	12	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,084.00000	1,104	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		95.00000	93	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		8.00000	8	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		8,019.00000	7,998	35.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.83960	7.81460		19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		584.00000	594	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		569.00000	554	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		565.00000	573	19.21	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		600.00000	584	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		529.00000	537	19.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		665.00000	648	19.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		547.00000	555	19.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		632.00000	615	19.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		496.00000	504	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		732.00000	714	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		466.00000	473	20.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		801.00000	783	20.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		565.00000	573	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		600.00000	584	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		399.00000	405	20.75	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		985.00000	965	20.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		481.00000	488	19.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		766.00000	748	19.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		424.00000	430	20.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		910.00000	891	20.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		438.00000	444	20.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		873.00000	854	20.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,419.00000	3,443	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		4.00000	4	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,429.00000	2,454	20.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		15.00000	15	20.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,489.00000	1,511	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		74.00000	71	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		773.00000	786	18.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		358.00000	346	18.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		146.00000	147	26.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,731.00000	2,707	26.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		70.00000	70	30.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,655.00000	4,631	30.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		38.00000	38	33.29	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 13/09/2010 Currency Future	14.40	Put			6,623.00000	6,598	33.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			19.00000	19	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,604.00000	8,580	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,568.00000	3,593	25.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	25.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,577.00000	2,602	21.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			12.00000	12	21.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,621.00000	1,644	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			57.00000	54	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			857.00000	871	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			292.00000	282	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			156.00000	157	25.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,591.00000	2,568	25.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			74.00000	74	29.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,509.00000	4,485	29.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			39.00000	40	33.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,475.00000	6,450	33.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			20.00000	21	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,456.00000	8,431	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,518.00000	3,543	25.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	25.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,528.00000	2,552	20.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			13.00000	13	20.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,577.00000	1,599	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			62.00000	60	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			828.00000	842	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			314.00000	302	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			152.00000	154	25.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,638.00000	2,614	25.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			72.00000	73	30.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,558.00000	4,533	30.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			39.00000	39	33.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,524.00000	6,499	33.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			20.00000	20	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,505.00000	8,481	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,667.00000	3,692	26.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			3.00000	3	26.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,675.00000	2,700	21.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			11.00000	11	21.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,712.00000	1,735	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			47.00000	45	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			917.00000	932	17.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			253.00000	243	17.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			163.00000	165	25.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,498.00000	2,475	25.49	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 13/09/2010 Currency Future	12.15	Call			76.00000	77	29.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,412.00000	4,387	29.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			41.00000	41	32.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,376.00000	6,351	32.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			21.00000	22	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,357.00000	8,332	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,717.00000	3,742	26.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			3.00000	2	26.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,725.00000	2,750	21.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			10.00000	10	21.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,758.00000	1,781	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			43.00000	41	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			949.00000	964	17.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			234.00000	224	17.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			167.00000	168	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,452.00000	2,429	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			78.00000	78	29.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,363.00000	4,339	29.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			41.00000	42	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,327.00000	6,302	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			22.00000	22	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,307.00000	8,283	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,767.00000	3,792	26.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,774.00000	2,799	22.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			10.00000	9	22.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,804.00000	1,827	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			39.00000	37	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			981.00000	997	17.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			216.00000	207	17.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			171.00000	172	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,406.00000	2,383	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			79.00000	80	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,315.00000	4,290	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			42.00000	42	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,277.00000	6,253	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			22.00000	23	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,258.00000	8,233	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,867.00000	3,892	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,873.00000	2,898	22.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			8.00000	8	22.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,897.00000	1,920	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			32.00000	31	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,048.00000	1,064	17.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.95	Put			183.00000	175	17.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			179.00000	181	25.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,314.00000	2,291	25.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			82.00000	83	29.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,218.00000	4,193	29.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			43.00000	44	32.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,179.00000	6,154	32.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			24.00000	24	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,159.00000	8,134	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,916.00000	3,941	27.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	27.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,923.00000	2,947	22.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			8.00000	8	22.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			1,943.00000	1,967	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			29.00000	28	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,083.00000	1,099	17.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			168.00000	160	17.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			183.00000	185	24.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,269.00000	2,246	24.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			84.00000	85	29.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,169.00000	4,145	29.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			44.00000	44	32.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,130.00000	6,105	32.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			24.00000	24	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,110.00000	8,085	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,016.00000	4,041	27.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			2.00000	1	27.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,022.00000	3,046	23.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			7.00000	7	23.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,038.00000	2,063	18.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			23.00000	23	18.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,155.00000	1,175	17.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			140.00000	135	17.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			193.00000	194	24.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,178.00000	2,154	24.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			87.00000	87	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,073.00000	4,048	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			46.00000	46	32.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			6,031.00000	6,006	32.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			25.00000	25	34.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			8,011.00000	7,986	34.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			3,966.00000	3,991	27.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	2	27.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			2,972.00000	2,997	22.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			7.00000	7	22.98	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 13/09/2010 Currency Future	5.85	Call			1,991.00000	2,014	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			26.00000	25	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,118.00000	1,135	17.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			154.00000	146	17.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			188.00000	190	24.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			2,223.00000	2,200	24.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			85.00000	86	29.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			4,121.00000	4,097	29.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			45.00000	45	32.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			6,080.00000	6,056	32.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			25.00000	25	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			8,060.00000	8,035	35.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.95740		7.94500		19.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call			667.00000	666	19.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put			672.00000	659	19.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call			631.00000	630	19.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put			736.00000	722	19.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call			648.00000	648	19.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put			703.00000	690	19.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call			581.00000	580	19.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put			836.00000	822	19.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			565.00000	564	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			870.00000	857	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call			550.00000	549	20.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			905.00000	891	20.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call			613.00000	612	19.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put			768.00000	755	19.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call			482.00000	481	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put			1,087.00000	1,073	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			470.00000	468	20.87	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			1,125.00000	1,111	20.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call			597.00000	596	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put			802.00000	788	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			522.00000	520	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			977.00000	963	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			495.00000	493	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			1,050.00000	1,036	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			508.00000	507	20.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			1,013.00000	999	20.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			3,452.00000	3,464	23.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			7.00000	7	23.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			2,469.00000	2,481	19.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			24.00000	24	19.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			1,552.00000	1,561	17.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			107.00000	103	17.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.50	Call			868.00000	870	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			423.00000	413	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			206.00000	204	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,761.00000	2,747	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			108.00000	107	29.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,663.00000	4,649	29.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			64.00000	63	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,619.00000	6,606	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			36.00000	36	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,591.00000	8,578	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,551.00000	3,564	24.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			6.00000	6	24.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,566.00000	2,578	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			21.00000	21	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,637.00000	1,646	17.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			92.00000	89	17.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			921.00000	924	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			376.00000	366	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			214.00000	212	25.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,669.00000	2,655	25.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			111.00000	110	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,566.00000	4,553	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			66.00000	65	31.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,521.00000	6,507	31.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			38.00000	37	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,493.00000	8,480	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,502.00000	3,514	23.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			7.00000	7	23.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,518.00000	2,529	19.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			23.00000	22	19.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,594.00000	1,603	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			99.00000	96	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			894.00000	897	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			399.00000	389	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			210.00000	208	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,715.00000	2,701	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			110.00000	108	28.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,615.00000	4,601	28.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			65.00000	64	31.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,570.00000	6,556	31.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			37.00000	36	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,542.00000	8,529	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,700.00000	3,713	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			5.00000	5	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,712.00000	2,724	20.46	0.00	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		17.00000	17	20.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,767.00000	1,777	17.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		72.00000	70	17.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,005.00000	1,009	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		310.00000	302	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		227.00000	225	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,532.00000	2,518	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		117.00000	115	28.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,422.00000	4,408	28.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		68.00000	67	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,373.00000	6,360	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		40.00000	40	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,345.00000	8,332	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,750.00000	3,762	25.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	5	25.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,761.00000	2,773	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		16.00000	16	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,812.00000	1,822	17.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		67.00000	64	17.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,035.00000	1,039	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		290.00000	282	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		232.00000	230	24.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,487.00000	2,472	24.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		118.00000	117	28.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,373.00000	4,360	28.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		69.00000	68	31.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,324.00000	6,311	31.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		41.00000	40	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,296.00000	8,283	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,800.00000	3,812	25.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		5.00000	5	25.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,810.00000	2,822	20.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		15.00000	15	20.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,856.00000	1,866	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		61.00000	59	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,065.00000	1,070	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		270.00000	263	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		237.00000	234	24.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,442.00000	2,427	24.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		120.00000	119	28.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,325.00000	4,312	28.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		70.00000	69	31.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,275.00000	6,262	31.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		42.00000	41	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,247.00000	8,234	33.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.10	Call			3,849.00000	3,862	25.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			4.00000	4	25.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,859.00000	2,871	20.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			14.00000	14	20.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			1,901.00000	1,911	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			56.00000	54	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,096.00000	1,102	17.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			251.00000	244	17.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			242.00000	239	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,397.00000	2,382	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			122.00000	121	28.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,277.00000	4,263	28.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			71.00000	70	31.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,226.00000	6,213	31.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			43.00000	42	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,198.00000	8,185	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			3,899.00000	3,911	25.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			4.00000	4	25.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			2,908.00000	2,920	21.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			13.00000	13	21.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			1,946.00000	1,957	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			51.00000	49	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,128.00000	1,134	17.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			233.00000	227	17.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			247.00000	244	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,352.00000	2,337	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			124.00000	123	28.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,229.00000	4,215	28.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			72.00000	71	31.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,177.00000	6,164	31.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			44.00000	43	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,149.00000	8,136	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			3,949.00000	3,961	25.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	4	25.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			2,957.00000	2,969	21.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			12.00000	12	21.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			1,992.00000	2,003	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			47.00000	45	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,161.00000	1,167	17.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			216.00000	210	17.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			252.00000	250	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,307.00000	2,292	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			126.00000	125	28.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,181.00000	4,167	28.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			73.00000	72	31.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put			6,128.00000	6,115	31.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			45.00000	44	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			8,100.00000	8,086	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			3,999.00000	4,011	26.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			4.00000	4	26.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,006.00000	3,019	21.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			11.00000	11	21.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,038.00000	2,049	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			43.00000	41	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,195.00000	1,201	17.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			200.00000	194	17.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			257.00000	255	24.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,262.00000	2,248	24.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			128.00000	127	28.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,133.00000	4,120	28.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			74.00000	73	31.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			6,079.00000	6,066	31.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			45.00000	45	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			8,050.00000	8,037	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,651.00000	3,663	24.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			6.00000	5	24.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,663.00000	2,675	20.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			18.00000	18	20.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			1,723.00000	1,733	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			78.00000	76	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			976.00000	980	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			331.00000	322	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			223.00000	221	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,578.00000	2,563	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			115.00000	113	28.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			4,470.00000	4,456	28.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			67.00000	66	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put			6,422.00000	6,409	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call			39.00000	39	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put			8,394.00000	8,381	33.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			11.87520		11.96050		16.07	4,975,708.80	419	37,642.00
£ / R On 14/12/2009 Currency Future	11.95	Call			335.00000	295	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			325.00000	370	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			314.00000	277	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			354.00000	402	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			228.00000	200	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			518.00000	574	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			214.00000	187	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			554.00000	612	17.58	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.45	Call			177.00000	154	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			666.00000	729	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			188.00000	164	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			628.00000	689	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			201.00000	175	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			590.00000	650	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			146.00000	127	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			785.00000	852	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			137.00000	119	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			826.00000	894	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			107.00000	92	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			996.00000	1,067	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			129.00000	112	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			868.00000	936	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			121.00000	105	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			910.00000	980	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			100.00000	87	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,040.00000	1,112	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			89.00000	77	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			1,128.00000	1,202	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			94.00000	82	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			1,084.00000	1,157	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			83.00000	72	20.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			1,173.00000	1,247	20.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			74.00000	64	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,264.00000	1,339	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			62.00000	54	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,402.00000	1,479	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			47.00000	41	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,636.00000	1,716	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			44.00000	39	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,684.00000	1,763	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			42.00000	37	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,732.00000	1,811	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			44.00000	39	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,684.00000	1,763	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			40.00000	35	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,779.00000	1,859	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			38.00000	33	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,827.00000	1,908	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			32.00000	28	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,972.00000	2,053	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			34.00000	30	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,924.00000	2,004	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			55.00000	48	21.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.40	Put			1,495.00000	1,573	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			70.00000	61	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,309.00000	1,385	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			52.00000	45	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,542.00000	1,620	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			42.00000	37	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,732.00000	1,811	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			36.00000	31	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,875.00000	1,956	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			34.00000	30	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,924.00000	2,004	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			38.00000	33	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,827.00000	1,908	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			50.00000	43	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,589.00000	1,668	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			55.00000	48	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,495.00000	1,573	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			59.00000	51	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,448.00000	1,526	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			70.00000	61	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,309.00000	1,385	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			74.00000	64	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,264.00000	1,339	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			79.00000	68	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,218.00000	1,293	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			40.00000	35	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,779.00000	1,859	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			52.00000	45	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,542.00000	1,620	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			79.00000	68	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,218.00000	1,293	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			44.00000	39	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,684.00000	1,763	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			23.00000	20	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,362.00000	2,445	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			29.00000	26	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,069.00000	2,151	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			28.00000	25	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,118.00000	2,200	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			28.00000	25	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,118.00000	2,200	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			27.00000	24	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,167.00000	2,249	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			24.00000	21	24.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,313.00000	2,396	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 14/12/2009 Currency Future	14.45	Call			20.00000	18	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,510.00000	2,593	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			22.00000	20	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,412.00000	2,494	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			21.00000	19	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,461.00000	2,544	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			20.00000	17	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,559.00000	2,642	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			15.00000	13	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,955.00000	3,038	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			16.00000	14	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,905.00000	2,989	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			18.00000	16	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,658.00000	2,741	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			17.00000	15	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,757.00000	2,840	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			16.00000	14	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,856.00000	2,939	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			14.00000	13	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			3,054.00000	3,137	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			13.00000	12	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			3,153.00000	3,237	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			13.00000	11	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,252.00000	3,336	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			10.00000	9	29.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,650.00000	3,734	29.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			27.00000	24	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,167.00000	2,249	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			25.00000	22	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,264.00000	2,347	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			32.00000	28	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,972.00000	2,053	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			18.00000	16	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,658.00000	2,741	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			26.00000	23	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,215.00000	2,298	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			19.00000	17	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,609.00000	2,692	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			18.00000	16	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,707.00000	2,791	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			17.00000	15	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,806.00000	2,890	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			13.00000	12	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,202.00000	3,286	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			34.00000	30	22.78	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	13.85	Put			1,924.00000	2,004	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			31.00000	27	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,020.00000	2,102	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			26.00000	23	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,215.00000	2,298	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			19.00000	17	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,609.00000	2,692	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			15.00000	13	27.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			3,004.00000	3,088	27.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			18.00000	16	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,707.00000	2,791	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			14.00000	12	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,103.00000	3,187	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			21.00000	19	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,461.00000	2,544	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			15.00000	13	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,955.00000	3,038	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			22.00000	20	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,412.00000	2,494	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			3,663.00000	3,577	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	2	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,175.00000	2,091	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			15.00000	16	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			765.00000	697	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			104.00000	122	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			113.00000	98	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			953.00000	1,023	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			9.00000	8	30.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,849.00000	3,933	30.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			3.00000	3	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			5,343.00000	5,428	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			2.00000	1	37.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,841.00000	6,926	37.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			8,340.00000	8,425	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,112.00000	4,026	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,618.00000	2,534	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	8	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,154.00000	1,073	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			44.00000	48	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			12.00000	10	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,401.00000	3,485	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			4.00000	4	32.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,894.00000	4,979	32.77	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	18.35	Call		2.00000	2	36.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		6,391.00000	6,476	36.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		7,891.00000	7,976	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,361.00000	4,276	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	1	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		2,866.00000	2,781	28.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		5.00000	6	28.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		1,394.00000	1,311	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		34.00000	36	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		277.00000	243	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		416.00000	468	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		5.00000	5	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		4,645.00000	4,729	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		2.00000	2	35.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		6,142.00000	6,227	35.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	39.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,641.00000	7,726	39.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		100.00000	87	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		1,040.00000	1,112	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		66.00000	57	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		1,355.00000	1,432	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		29.00000	26	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		2,069.00000	2,151	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		59.00000	51	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,448.00000	1,526	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		27.00000	24	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		2,167.00000	2,249	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		31.00000	27	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		2,020.00000	2,102	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		50.00000	43	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,589.00000	1,668	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		1,882.00000	1,797	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		21.00000	22	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		929.00000	857	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		68.00000	82	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		4.00000	3	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		5,143.00000	5,228	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	38.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		7,141.00000	7,226	38.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		9,140.00000	9,225	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		2,767.00000	2,682	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		6.00000	7	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		1,783.00000	1,699	22.26	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	10.20	Put		23.00000	24	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		845.00000	775	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		85.00000	100	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		243.00000	213	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		483.00000	538	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		3.00000	3	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		5,243.00000	5,328	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	38.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		7,241.00000	7,326	38.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		9,240.00000	9,325	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		1,637.00000	1,553	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		26.00000	28	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		725.00000	659	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		115.00000	134	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		3.00000	3	33.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		5,393.00000	5,478	33.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	39.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		7,391.00000	7,476	39.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		9,390.00000	9,475	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		2,668.00000	2,583	27.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		7.00000	8	27.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,686.00000	1,601	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		25.00000	26	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		12.00000	11	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,351.00000	3,435	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	38.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		7,341.00000	7,426	38.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		9,340.00000	9,425	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,470.00000	2,386	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	10	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,491.00000	1,407	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		30.00000	32	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		614.00000	551	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		153.00000	175	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		166.00000	144	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		705.00000	769	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		11.00000	10	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,550.00000	3,634	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		3.00000	2	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,542.00000	5,627	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		1.00000	1	39.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,541.00000	7,626	39.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,540.00000	9,625	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,322.00000	2,238	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			12.00000	13	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,346.00000	1,263	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			35.00000	38	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			511.00000	452	16.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			200.00000	227	16.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			10.00000	9	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,699.00000	3,784	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			3.00000	2	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,692.00000	5,777	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	39.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,691.00000	7,776	39.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,690.00000	9,775	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,273.00000	2,189	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			13.00000	14	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,298.00000	1,215	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			37.00000	40	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			479.00000	421	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			218.00000	246	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			10.00000	9	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,749.00000	3,834	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			3.00000	2	34.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,742.00000	5,827	34.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	39.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,741.00000	7,826	39.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,740.00000	9,825	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,224.00000	2,140	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			14.00000	15	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,250.00000	1,168	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			39.00000	42	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			448.00000	392	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			237.00000	266	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			10.00000	9	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,799.00000	3,883	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	2	34.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,792.00000	5,877	34.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	40.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,791.00000	7,876	40.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,790.00000	9,875	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,127.00000	2,042	24.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.85	Put		16.00000	17	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		389.00000	336	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		278.00000	311	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		9.00000	8	30.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,899.00000	3,983	30.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		2.00000	2	34.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		5,892.00000	5,977	34.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		9,890.00000	9,975	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		1,202.00000	1,120	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		41.00000	45	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		418.00000	363	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		257.00000	288	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	2	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		5,842.00000	5,927	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	40.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		7,841.00000	7,926	40.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		9,840.00000	9,925	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		2,421.00000	2,336	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		10.00000	11	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		1,442.00000	1,359	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		32.00000	34	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		578.00000	517	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		168.00000	191	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		155.00000	135	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		745.00000	810	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		10.00000	9	29.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,600.00000	3,684	29.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		3.00000	2	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,592.00000	5,677	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	1	39.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		7,591.00000	7,676	39.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		9,590.00000	9,675	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		2,519.00000	2,435	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	10	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		1,539.00000	1,456	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		29.00000	31	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		650.00000	586	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		140.00000	160	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		11.00000	10	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		3,500.00000	3,585	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		3.00000	3	34.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		5,492.00000	5,577	34.09	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	39.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,491.00000	7,576	39.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,490.00000	9,575	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			2,915.00000	2,831	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			5.00000	5	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			1,931.00000	1,846	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			20.00000	21	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			972.00000	899	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			61.00000	74	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			295.00000	259	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			385.00000	434	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			14.00000	12	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,103.00000	3,187	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			4.00000	3	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			5,093.00000	5,178	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	38.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			7,091.00000	7,176	38.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			9,090.00000	9,175	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			2,965.00000	2,880	28.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	5	28.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			1,980.00000	1,895	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			19.00000	20	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,015.00000	941	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			55.00000	66	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			4.00000	3	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			5,043.00000	5,128	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	38.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			7,041.00000	7,126	38.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			9,040.00000	9,125	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			2,816.00000	2,731	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	6	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			1,832.00000	1,748	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			22.00000	23	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			887.00000	816	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			76.00000	90	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			260.00000	228	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			449.00000	502	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			13.00000	12	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,202.00000	3,286	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			4.00000	3	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			5,193.00000	5,278	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	38.48	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 14/12/2009 Currency Future	19.15	Put		7,191.00000	7,276	38.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		9,190.00000	9,275	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		2,717.00000	2,632	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		7.00000	7	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		1,735.00000	1,650	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		24.00000	25	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		804.00000	736	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		94.00000	110	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		12.00000	11	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		3,302.00000	3,386	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		3.00000	3	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		5,293.00000	5,378	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	38.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		7,291.00000	7,376	38.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		9,290.00000	9,375	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,569.00000	2,484	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		8.00000	9	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,588.00000	1,504	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		28.00000	29	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		687.00000	622	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		127.00000	147	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		11.00000	10	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,451.00000	3,535	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		3.00000	3	33.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,443.00000	5,527	33.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	39.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,441.00000	7,526	39.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,440.00000	9,525	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,372.00000	2,287	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		11.00000	12	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		544.00000	484	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		184.00000	208	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		3.00000	2	34.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,642.00000	5,727	34.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,640.00000	9,725	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,078.00000	1,993	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		17.00000	18	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,107.00000	1,029	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		46.00000	53	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		361.00000	315	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		301.00000	340	16.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.90	Call			9.00000	8	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,948.00000	4,033	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	35.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,942.00000	6,027	35.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,941.00000	8,026	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,940.00000	10,025	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,015.00000	2,930	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			4.00000	5	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,029.00000	1,944	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			18.00000	19	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,059.00000	985	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			49.00000	59	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			4.00000	4	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,994.00000	5,078	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	37.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,991.00000	7,076	37.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,990.00000	9,075	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,114.00000	3,029	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	4	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	1	37.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,891.00000	6,976	37.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,890.00000	8,975	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,065.00000	2,980	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	4	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			4.00000	4	32.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,944.00000	5,028	32.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	37.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,941.00000	7,026	37.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,940.00000	9,025	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,264.00000	3,179	30.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	3	30.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			5.00000	4	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,744.00000	4,829	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			2.00000	1	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,741.00000	6,826	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,740.00000	8,825	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,314.00000	3,228	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	3	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			5.00000	4	32.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.65	Put		4,695.00000	4,779	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		2.00000	1	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,691.00000	6,776	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,690.00000	8,775	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,363.00000	3,278	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		3.00000	3	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		2.00000	1	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,641.00000	6,726	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	0	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,640.00000	8,725	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,413.00000	3,328	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		3.00000	3	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		5.00000	5	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,595.00000	4,680	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		2.00000	2	36.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,591.00000	6,676	36.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,590.00000	8,675	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,613.00000	3,527	32.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		2.00000	2	32.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		6.00000	6	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,396.00000	4,480	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,390.00000	8,475	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		7.00000	6	31.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,346.00000	4,431	31.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		2.00000	2	36.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		6,341.00000	6,426	36.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,563.00000	3,477	31.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		2.00000	2	31.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		6.00000	5	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,446.00000	4,530	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		2.00000	2	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,441.00000	6,526	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,440.00000	8,525	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		3,712.00000	3,627	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		2.00000	2	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		7.00000	6	31.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		4,296.00000	4,381	31.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		2.00000	2	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		6,291.00000	6,376	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		8,290.00000	8,375	40.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.00	Call		3,962.00000	3,877	34.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	1	34.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call		8.00000	7	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put		4,048.00000	4,132	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call		2.00000	2	35.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put		6,042.00000	6,127	35.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call		1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put		8,041.00000	8,126	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call		4,062.00000	3,976	34.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	34.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call		3,513.00000	3,428	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put		2.00000	2	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call		6.00000	5	31.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put		4,495.00000	4,580	31.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call		2.00000	2	36.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put		6,491.00000	6,576	36.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call		1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put		8,490.00000	8,575	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call		3,762.00000	3,677	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put		2.00000	2	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call		7.00000	6	31.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put		4,247.00000	4,331	31.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call		2.00000	2	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put		6,241.00000	6,327	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call		1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put		8,240.00000	8,326	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call		4,012.00000	3,926	34.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	1	34.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call		9.00000	8	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put		3,998.00000	4,082	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		2.00000	2	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,992.00000	6,077	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		7,991.00000	8,076	40.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.07670	12.16120		16.41	990,289.40	82	1,033.00
£ / R On 15/03/2010 Currency Future	12.15	Call		531.00000	492	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		520.00000	566	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		511.00000	474	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		550.00000	597	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		424.00000	393	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		713.00000	766	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		409.00000	378	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		747.00000	802	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		366.00000	339	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		855.00000	912	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.60	Call			380.00000	351	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			818.00000	875	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			394.00000	364	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			783.00000	838	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			328.00000	304	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			967.00000	1,027	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			317.00000	293	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			1,005.00000	1,066	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			275.00000	254	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			1,164.00000	1,228	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			306.00000	283	18.62	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			1,044.00000	1,106	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			295.00000	273	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			1,084.00000	1,146	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			266.00000	246	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			1,204.00000	1,269	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			248.00000	229	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,287.00000	1,353	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			257.00000	237	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			1,245.00000	1,311	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			240.00000	222	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,328.00000	1,395	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			224.00000	207	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,413.00000	1,481	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			197.00000	182	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,585.00000	1,655	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			173.00000	161	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,762.00000	1,834	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			168.00000	156	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,807.00000	1,879	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			163.00000	151	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,852.00000	1,925	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			158.00000	147	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,897.00000	1,970	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			149.00000	138	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,988.00000	2,062	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			137.00000	124	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			2,125.00000	2,198	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			141.00000	129	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			2,079.00000	2,153	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,226.00000	1,148	15.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			115.00000	121	15.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,033.00000	2,949	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			22.00000	23	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			184.00000	171	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	13.65	Put		1,673.00000	1,744	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		217.00000	201	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		1,456.00000	1,524	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		90.00000	82	22.38	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,629.00000	2,705	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		203.00000	188	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,542.00000	1,611	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		145.00000	134	21.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		2,034.00000	2,108	21.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		154.00000	142	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,942.00000	2,016	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		190.00000	176	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,629.00000	1,700	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		210.00000	194	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,499.00000	1,568	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		232.00000	214	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		1,371.00000	1,438	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		179.00000	166	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,718.00000	1,789	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		2,689.00000	2,606	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		28.00000	29	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		1,727.00000	1,646	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		66.00000	70	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		889.00000	830	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		228.00000	253	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		105.00000	95	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		2,443.00000	2,518	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		50.00000	45	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		3,389.00000	3,469	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		27.00000	25	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		4,366.00000	4,449	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		19.00000	18	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		5,358.00000	5,441	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		2,592.00000	2,508	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		30.00000	32	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		1,634.00000	1,554	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		73.00000	77	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		825.00000	768	15.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		264.00000	291	15.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		97.00000	88	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,536.00000	2,611	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		46.00000	42	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,485.00000	3,565	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		26.00000	24	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		4,465.00000	4,548	25.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.60	Call			19.00000	18	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,457.00000	5,541	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,494.00000	2,411	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			33.00000	34	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,542.00000	1,462	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			80.00000	85	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			764.00000	710	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			303.00000	333	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			353.00000	326	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			892.00000	950	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			43.00000	39	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,582.00000	3,663	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			25.00000	24	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,564.00000	4,647	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			18.00000	17	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,557.00000	5,640	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,397.00000	2,314	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			35.00000	37	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,450.00000	1,371	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			89.00000	94	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			707.00000	655	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			345.00000	378	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			83.00000	76	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,722.00000	2,799	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			40.00000	37	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,679.00000	3,760	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			24.00000	23	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,663.00000	4,746	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			18.00000	17	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,656.00000	5,740	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,251.00000	2,168	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			40.00000	42	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,315.00000	1,236	15.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			104.00000	109	15.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			626.00000	578	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			415.00000	452	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			74.00000	68	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,863.00000	2,941	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			36.00000	33	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,825.00000	3,906	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			23.00000	22	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,812.00000	4,895	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			17.00000	16	28.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,806.00000	5,889	28.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,348.00000	2,265	20.17	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	9.85	Put		37.00000	38	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		1,405.00000	1,325	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		94.00000	99	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		679.00000	628	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		368.00000	402	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		80.00000	73	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,769.00000	2,846	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		39.00000	35	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		3,728.00000	3,809	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		24.00000	22	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		4,713.00000	4,796	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		17.00000	16	28.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		5,706.00000	5,790	28.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		2,640.00000	2,557	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		29.00000	31	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		1,680.00000	1,600	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		69.00000	73	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		857.00000	798	15.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		245.00000	272	15.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		101.00000	92	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		2,489.00000	2,565	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		48.00000	44	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		3,437.00000	3,517	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		27.00000	25	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		4,415.00000	4,498	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		19.00000	18	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		5,408.00000	5,491	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		2,445.00000	2,362	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		34.00000	36	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		1,496.00000	1,416	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		85.00000	89	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		735.00000	682	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		324.00000	355	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		340.00000	315	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		929.00000	988	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		87.00000	79	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		2,675.00000	2,752	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		42.00000	38	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		3,630.00000	3,711	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		25.00000	23	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		4,613.00000	4,696	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		18.00000	17	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		5,607.00000	5,690	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		2,543.00000	2,460	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		32.00000	33	21.10	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	10.65	Call			1,588.00000	1,507	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			76.00000	81	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			794.00000	738	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			283.00000	312	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			93.00000	85	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,582.00000	2,658	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			45.00000	41	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,533.00000	3,614	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			26.00000	24	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,514.00000	4,597	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			18.00000	17	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,507.00000	5,591	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,299.00000	2,217	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			38.00000	40	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,360.00000	1,280	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			99.00000	104	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			652.00000	603	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			391.00000	426	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			77.00000	70	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,816.00000	2,894	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			37.00000	34	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,776.00000	3,857	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			23.00000	22	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,762.00000	4,845	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			17.00000	16	28.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,756.00000	5,839	28.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			179.00000	166	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,718.00000	1,789	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			2,885.00000	2,802	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			24.00000	25	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			1,915.00000	1,834	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			54.00000	57	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,027.00000	963	15.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			166.00000	186	15.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			474.00000	439	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			613.00000	663	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			122.00000	111	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,261.00000	2,334	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			58.00000	52	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			3,196.00000	3,276	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			30.00000	28	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			4,168.00000	4,251	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			20.00000	19	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			5,159.00000	5,242	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			10.00000	10	30.46	0.00	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	19.30	Put			7,149.00000	7,233	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			4.00000	3	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			9,142.00000	9,226	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			2,738.00000	2,655	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			27.00000	28	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			1,774.00000	1,693	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			62.00000	66	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			922.00000	862	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			211.00000	235	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			52.00000	47	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,340.00000	3,420	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			19.00000	18	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			5,308.00000	5,392	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			10.00000	9	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			7,299.00000	7,383	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			3.00000	3	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			9,292.00000	9,376	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			10.00000	9	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,398.00000	7,482	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			3.00000	3	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,392.00000	9,476	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			9.00000	9	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,448.00000	7,532	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			3.00000	3	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,442.00000	9,526	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			9.00000	8	31.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,598.00000	7,682	31.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			3.00000	2	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,591.00000	9,676	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			9.00000	8	31.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,698.00000	7,781	31.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			2.00000	2	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,691.00000	9,775	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			9.00000	8	31.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,747.00000	7,831	31.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			2.00000	2	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,741.00000	9,825	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			8.00000	8	31.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,797.00000	7,881	31.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			2.00000	2	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,791.00000	9,875	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,154.00000	2,072	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			43.00000	45	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			577.00000	531	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			466.00000	505	16.41	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	16.05	Call			34.00000	31	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,923.00000	4,004	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			16.00000	16	28.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,905.00000	5,989	28.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			8.00000	8	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,897.00000	7,981	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			2.00000	2	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,891.00000	9,975	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			9.00000	8	31.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,648.00000	7,732	31.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			2.00000	2	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,641.00000	9,725	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	9	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,498.00000	7,582	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			3.00000	2	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,492.00000	9,576	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			2,787.00000	2,704	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			26.00000	27	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			1,821.00000	1,740	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			59.00000	63	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			956.00000	895	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			195.00000	218	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			440.00000	408	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			679.00000	731	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			53.00000	49	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,292.00000	3,372	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			20.00000	19	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			5,259.00000	5,342	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			10.00000	9	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			7,249.00000	7,333	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			3.00000	3	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			9,242.00000	9,326	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			2,935.00000	2,851	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			23.00000	24	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			1,962.00000	1,881	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			51.00000	55	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,063.00000	998	15.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			152.00000	172	15.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			492.00000	456	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			581.00000	630	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			60.00000	54	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			3,148.00000	3,228	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			21.00000	19	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			5,110.00000	5,193	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			11.00000	10	30.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.25	Put		7,099.00000	7,183	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		4.00000	3	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		9,092.00000	9,177	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		2,984.00000	2,900	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		23.00000	23	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,010.00000	1,929	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		49.00000	52	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,101.00000	1,035	15.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		139.00000	158	15.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		62.00000	56	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		3,101.00000	3,180	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		21.00000	20	26.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		5,060.00000	5,143	26.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		11.00000	10	30.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		7,050.00000	7,133	30.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		4.00000	3	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		9,043.00000	9,127	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		2,836.00000	2,753	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		25.00000	26	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		1,868.00000	1,787	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		56.00000	60	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		991.00000	928	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		180.00000	202	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		457.00000	423	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		646.00000	696	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		55.00000	50	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		3,244.00000	3,324	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		20.00000	19	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		5,209.00000	5,292	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		10.00000	10	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		7,199.00000	7,283	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		3.00000	3	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		9,192.00000	9,276	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		10.00000	9	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		7,349.00000	7,432	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		3.00000	3	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		9,342.00000	9,426	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,106.00000	2,024	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		44.00000	47	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,182.00000	1,109	15.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		121.00000	132	15.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		554.00000	511	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		492.00000	535	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		33.00000	30	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,971.00000	4,053	24.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.10	Call			16.00000	15	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,955.00000	6,039	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			8.00000	7	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,947.00000	8,031	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			2.00000	2	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,941.00000	10,025	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,057.00000	1,976	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			46.00000	50	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,139.00000	1,071	15.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			127.00000	145	15.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			31.00000	29	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			4,020.00000	4,103	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			16.00000	15	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			6,005.00000	6,088	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			8.00000	7	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,997.00000	8,080	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			2.00000	2	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,991.00000	10,075	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,202.00000	2,120	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			41.00000	43	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,270.00000	1,191	15.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			109.00000	115	15.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			601.00000	554	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			440.00000	478	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			285.00000	263	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			1,123.00000	1,187	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			35.00000	32	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,874.00000	3,955	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			17.00000	16	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,855.00000	5,939	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			8.00000	8	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,847.00000	7,931	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			2.00000	2	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,841.00000	9,925	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,131.00000	3,048	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			20.00000	21	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			69.00000	63	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,958.00000	3,036	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			22.00000	21	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,911.00000	4,994	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			11.00000	11	30.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,900.00000	6,984	30.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			4.00000	4	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,893.00000	8,977	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			64.00000	58	22.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.15	Put			3,053.00000	3,132	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			21.00000	20	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			5,010.00000	5,093	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			11.00000	10	30.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			7,000.00000	7,084	30.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			4.00000	3	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,993.00000	9,077	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,082.00000	2,998	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			21.00000	22	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			67.00000	61	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			3,005.00000	3,084	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			22.00000	20	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,961.00000	5,044	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			11.00000	10	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,950.00000	7,034	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			4.00000	4	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,943.00000	9,027	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,229.00000	3,146	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			18.00000	19	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			12.00000	11	29.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,801.00000	6,884	29.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			5.00000	4	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,793.00000	8,877	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,327.00000	3,244	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			16.00000	17	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			12.00000	11	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,701.00000	6,785	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			5.00000	4	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,694.00000	8,778	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,278.00000	3,195	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			17.00000	18	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			12.00000	11	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,751.00000	6,834	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			5.00000	4	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,743.00000	8,827	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,376.00000	3,293	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			15.00000	16	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			12.00000	12	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,651.00000	6,735	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			5.00000	4	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,644.00000	8,728	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,623.00000	3,539	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			11.00000	12	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			14.00000	13	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,402.00000	6,486	29.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.55	Call		6.00000	5	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,395.00000	8,479	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,672.00000	3,588	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	11	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		14.00000	13	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,353.00000	6,436	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		6.00000	6	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,345.00000	8,429	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,573.00000	3,489	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		12.00000	13	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		13.00000	12	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,452.00000	6,536	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		6.00000	5	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,445.00000	8,528	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,721.00000	3,637	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		10.00000	11	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		109.00000	99	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,397.00000	2,472	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		28.00000	26	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,317.00000	4,399	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		14.00000	13	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,303.00000	6,387	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		6.00000	6	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,295.00000	8,379	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		3,969.00000	3,885	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		8.00000	8	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		131.00000	120	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		2,170.00000	2,243	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		31.00000	29	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		4,070.00000	4,152	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		16.00000	15	28.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		6,055.00000	6,138	28.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		8.00000	7	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		8,046.00000	8,130	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,018.00000	3,934	26.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		7.00000	8	26.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		3,524.00000	3,440	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		13.00000	13	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		13.00000	12	29.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		6,502.00000	6,586	29.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		6.00000	5	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		8,494.00000	8,578	31.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.27640	12.36540		16.74	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.35	Call		691.00000	650	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		675.00000	724	16.96	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	12.45	Call			653.00000	614	17.18	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			738.00000	788	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			585.00000	550	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			869.00000	923	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			553.00000	520	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			938.00000	994	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			524.00000	493	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			1,009.00000	1,067	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			569.00000	535	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			903.00000	958	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			672.00000	632	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			706.00000	756	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			539.00000	507	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			973.00000	1,030	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			569.00000	535	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			903.00000	958	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			484.00000	455	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			1,118.00000	1,179	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			471.00000	443	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			1,156.00000	1,217	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			425.00000	400	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,309.00000	1,373	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			459.00000	432	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			1,194.00000	1,255	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			394.00000	370	19.25	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,428.00000	1,494	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			247.00000	231	21.33	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			2,281.00000	2,355	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			51.00000	47	24.46	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			5,186.00000	5,270	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			447.00000	421	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,232.00000	1,294	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			414.00000	389	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,349.00000	1,413	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			404.00000	380	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,388.00000	1,453	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			384.00000	361	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,468.00000	1,535	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			365.00000	344	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,550.00000	1,617	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			332.00000	312	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,716.00000	1,786	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			295.00000	278	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,930.00000	2,002	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			289.00000	272	20.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.05	Put			1,973.00000	2,046	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			276.00000	260	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			2,061.00000	2,134	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			270.00000	255	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			2,105.00000	2,178	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			253.00000	237	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			2,238.00000	2,311	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			259.00000	243	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			2,193.00000	2,267	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			317.00000	298	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,801.00000	1,872	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			357.00000	336	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,591.00000	1,659	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			340.00000	320	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,674.00000	1,743	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			348.00000	328	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,633.00000	1,701	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			309.00000	291	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,844.00000	1,915	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			282.00000	266	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			2,017.00000	2,090	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			264.00000	249	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			2,149.00000	2,223	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			302.00000	285	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,887.00000	1,958	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			324.00000	305	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,759.00000	1,829	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			302.00000	285	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,887.00000	1,958	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			309.00000	291	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,844.00000	1,915	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			340.00000	320	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,674.00000	1,743	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			374.00000	352	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,509.00000	1,576	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			223.00000	209	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,458.00000	2,533	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			156.00000	146	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			3,141.00000	3,220	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			102.00000	94	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			4,087.00000	4,167	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			56.00000	51	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			5,040.00000	5,125	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			30.00000	29	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			6,015.00000	6,102	24.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.30	Call			712.00000	669	16.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			646.00000	692	16.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			160.00000	150	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			3,095.00000	3,173	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			104.00000	97	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			4,039.00000	4,120	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			58.00000	53	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,992.00000	5,076	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			31.00000	29	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,966.00000	6,053	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			3,789.00000	3,700	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			23.00000	24	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,323.00000	2,236	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			57.00000	60	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,076.00000	1,017	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			311.00000	341	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			113.00000	106	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,847.00000	3,929	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			48.00000	44	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			5,283.00000	5,367	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			24.00000	23	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,759.00000	6,847	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			16.00000	14	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			8,250.00000	8,338	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,229.00000	4,142	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			14.00000	16	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			2,761.00000	2,673	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			45.00000	47	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,395.00000	1,320	15.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			179.00000	194	15.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			137.00000	128	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,421.00000	3,502	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			63.00000	58	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,848.00000	4,931	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			28.00000	26	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			6,312.00000	6,400	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			19.00000	18	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,804.00000	7,892	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,474.00000	4,387	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			9.00000	10	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,005.00000	2,917	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			40.00000	41	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,599.00000	1,523	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			134.00000	146	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			153.00000	143	22.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.40	Put		3,187.00000	3,267	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		73.00000	67	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,608.00000	4,691	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		30.00000	28	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		6,065.00000	6,152	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		20.00000	19	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,555.00000	7,643	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		2,907.00000	2,819	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		42.00000	43	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		1,946.00000	1,866	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		81.00000	90	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,139.00000	1,078	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		274.00000	302	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		635.00000	597	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		770.00000	821	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		235.00000	220	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,369.00000	2,443	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		146.00000	137	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		3,281.00000	3,360	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		93.00000	86	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		4,228.00000	4,309	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,036.00000	1,956	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		71.00000	79	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,205.00000	1,142	15.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		240.00000	266	15.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		99.00000	91	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		4,134.00000	4,215	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		54.00000	50	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		5,089.00000	5,173	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,054.00000	2,966	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		39.00000	40	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,081.00000	2,001	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		66.00000	74	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,239.00000	1,175	15.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		224.00000	248	15.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		49.00000	45	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		5,234.00000	5,319	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		207.00000	194	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,592.00000	2,668	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		131.00000	123	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,515.00000	3,596	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		80.00000	74	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,465.00000	4,547	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		44.00000	40	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,428.00000	5,514	24.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.00	Call			184.00000	172	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,819.00000	2,896	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			118.00000	110	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,752.00000	3,834	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			69.00000	63	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,704.00000	4,787	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			38.00000	34	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,672.00000	5,758	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			2,663.00000	2,576	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			48.00000	49	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			1,727.00000	1,649	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			111.00000	122	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			987.00000	931	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			372.00000	405	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			164.00000	153	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			3,048.00000	3,127	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			106.00000	100	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,991.00000	4,073	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			59.00000	54	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,944.00000	5,028	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			32.00000	30	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,917.00000	6,003	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,517.00000	2,430	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			52.00000	53	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			904.00000	851	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			439.00000	475	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			510.00000	480	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			1,045.00000	1,104	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,468.00000	2,381	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			53.00000	55	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,557.00000	1,481	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			142.00000	155	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			878.00000	826	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			462.00000	500	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			497.00000	467	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			1,081.00000	1,141	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			149.00000	140	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			3,234.00000	3,313	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			96.00000	88	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			4,181.00000	4,262	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			53.00000	48	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			5,137.00000	5,222	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			29.00000	28	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			6,114.00000	6,201	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,371.00000	2,284	17.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.05	Put		56.00000	58	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,475.00000	1,400	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		160.00000	174	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		827.00000	778	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		512.00000	551	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		143.00000	134	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		3,327.00000	3,407	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		90.00000	83	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		4,275.00000	4,357	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		29.00000	27	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		6,213.00000	6,301	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,274.00000	2,188	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		59.00000	61	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		779.00000	731	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		564.00000	605	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		85.00000	78	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		4,370.00000	4,452	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		47.00000	43	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		5,331.00000	5,416	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		2,566.00000	2,478	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		50.00000	52	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		1,641.00000	1,564	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		126.00000	138	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		931.00000	877	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		416.00000	451	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		2,712.00000	2,624	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		46.00000	48	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,770.00000	1,692	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		104.00000	115	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,016.00000	959	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		351.00000	383	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		167.00000	157	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		3,002.00000	3,080	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		108.00000	102	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,943.00000	4,025	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		61.00000	56	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,896.00000	4,980	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		33.00000	30	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,868.00000	5,954	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,770.00000	1,692	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		104.00000	115	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,016.00000	959	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		351.00000	383	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		167.00000	157	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		3,002.00000	3,080	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 14/06/2010 Currency Future	10.00	Call			2,420.00000	2,333	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			54.00000	56	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,516.00000	1,440	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			151.00000	164	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			852.00000	801	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			487.00000	525	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			29.00000	27	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			6,164.00000	6,251	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,435.00000	1,360	15.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			169.00000	184	15.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			803.00000	754	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			537.00000	578	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			140.00000	131	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,374.00000	3,454	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			88.00000	81	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,322.00000	4,404	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			28.00000	27	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			6,263.00000	6,350	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			2,858.00000	2,771	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			43.00000	44	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			1,902.00000	1,822	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			86.00000	96	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,108.00000	1,047	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			292.00000	321	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			618.00000	581	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			802.00000	855	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			180.00000	168	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,864.00000	2,942	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			115.00000	108	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,800.00000	3,882	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			67.00000	61	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,752.00000	4,835	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			36.00000	33	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,721.00000	5,807	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			22.00000	21	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			7,206.00000	7,294	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			9.00000	8	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			9,194.00000	9,282	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			1,813.00000	1,735	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			98.00000	108	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,046.00000	988	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			331.00000	362	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			21.00000	20	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			7,306.00000	7,394	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			8.00000	8	27.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.65	Put		9,293.00000	9,381	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		21.00000	20	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		7,405.00000	7,493	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		8.00000	7	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		9,392.00000	9,481	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		2,614.00000	2,527	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		49.00000	51	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		1,684.00000	1,606	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		118.00000	130	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		959.00000	904	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		393.00000	428	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		128.00000	120	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,563.00000	3,644	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		42.00000	39	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		5,477.00000	5,562	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		20.00000	19	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		7,455.00000	7,543	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		8.00000	7	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		9,442.00000	9,531	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,557.00000	1,481	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		142.00000	155	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		878.00000	826	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		462.00000	500	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		497.00000	467	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,081.00000	1,141	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		120.00000	113	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,705.00000	3,786	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		39.00000	35	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,623.00000	5,709	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		20.00000	19	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,604.00000	7,692	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		7.00000	6	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,592.00000	9,680	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		120.00000	113	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,705.00000	3,786	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		20.00000	19	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,654.00000	7,742	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		7.00000	6	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,641.00000	9,730	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		111.00000	104	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,895.00000	3,977	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		34.00000	31	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,819.00000	5,905	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		6.00000	6	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,791.00000	9,879	27.63	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.20	Call			2,226.00000	2,139	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			61.00000	63	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,355.00000	1,281	15.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			190.00000	205	15.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			756.00000	709	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			591.00000	633	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			436.00000	410	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,270.00000	1,333	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			19.00000	18	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,853.00000	7,941	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			6.00000	5	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,841.00000	9,929	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,129.00000	2,046	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			64.00000	69	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,277.00000	1,208	15.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			212.00000	232	15.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			18.00000	17	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,953.00000	8,041	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			6.00000	5	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,940.00000	10,029	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,178.00000	2,091	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			62.00000	65	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,316.00000	1,243	15.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			201.00000	216	15.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			734.00000	688	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			618.00000	661	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			19.00000	18	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,903.00000	7,991	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			6.00000	5	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,890.00000	9,979	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			35.00000	32	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,770.00000	5,856	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			19.00000	18	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,754.00000	7,842	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			6.00000	6	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,741.00000	9,829	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			123.00000	115	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,657.00000	3,739	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			40.00000	37	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,575.00000	5,660	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			7.00000	7	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,542.00000	9,630	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			2,956.00000	2,868	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			41.00000	42	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			1,991.00000	1,911	16.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.45	Put			75.00000	84	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,172.00000	1,110	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			257.00000	283	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			22.00000	21	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			7,107.00000	7,195	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			9.00000	9	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			9,094.00000	9,182	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			23.00000	21	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			7,057.00000	7,145	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			10.00000	9	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			9,044.00000	9,132	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			2,809.00000	2,722	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			44.00000	45	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			1,857.00000	1,778	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			92.00000	102	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			601.00000	565	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			835.00000	889	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			21.00000	20	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			7,256.00000	7,344	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			9.00000	8	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			9,243.00000	9,331	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			134.00000	125	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,468.00000	3,549	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			45.00000	41	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,380.00000	5,465	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			21.00000	20	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,356.00000	7,443	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			8.00000	7	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			9,343.00000	9,431	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			125.00000	117	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,610.00000	3,691	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			41.00000	38	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			5,526.00000	5,611	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			20.00000	19	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,505.00000	7,593	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			7.00000	7	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			9,492.00000	9,580	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			18.00000	17	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			8,003.00000	8,090	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			6.00000	5	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,990.00000	10,079	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			19.00000	18	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,704.00000	7,792	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			7.00000	6	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,691.00000	9,780	27.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.25	Call			3,152.00000	3,064	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			36.00000	38	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			23.00000	22	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,908.00000	6,996	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			11.00000	10	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,895.00000	8,983	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			23.00000	22	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			7,007.00000	7,095	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			10.00000	9	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,995.00000	9,083	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,103.00000	3,015	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			37.00000	39	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			23.00000	22	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,958.00000	7,045	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			10.00000	9	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,945.00000	9,033	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,249.00000	3,162	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			34.00000	35	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			171.00000	160	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,956.00000	3,034	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			24.00000	23	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,809.00000	6,896	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			11.00000	10	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,796.00000	8,884	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,347.00000	3,259	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			32.00000	33	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			25.00000	23	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,709.00000	6,797	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			12.00000	11	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,697.00000	8,785	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,298.00000	3,210	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			33.00000	34	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			175.00000	164	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,910.00000	2,988	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			65.00000	60	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,800.00000	4,883	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			12.00000	11	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,746.00000	8,834	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,396.00000	3,308	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			31.00000	32	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			25.00000	24	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,660.00000	6,747	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			12.00000	11	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,647.00000	8,735	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,641.00000	3,553	22.65	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	8.75	Put			26.00000	27	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			27.00000	25	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,412.00000	6,499	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			14.00000	13	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			8,399.00000	8,487	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			3,690.00000	3,602	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			25.00000	26	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			213.00000	199	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,547.00000	2,623	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			83.00000	76	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			4,417.00000	4,499	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			27.00000	26	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			6,362.00000	6,449	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			15.00000	13	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			8,349.00000	8,437	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			3,592.00000	3,504	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			27.00000	28	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			202.00000	189	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,637.00000	2,713	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			78.00000	71	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			4,512.00000	4,595	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			27.00000	25	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			6,461.00000	6,549	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			14.00000	13	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			8,449.00000	8,536	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			3,986.00000	3,897	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			20.00000	21	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			18.00000	16	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			8,052.00000	8,140	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			4,035.00000	3,946	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			20.00000	20	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			3,740.00000	3,651	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put			24.00000	25	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call			218.00000	204	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put			2,503.00000	2,577	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call			15.00000	14	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put			8,300.00000	8,387	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call			3,543.00000	3,455	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put			28.00000	29	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call			198.00000	185	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put			2,682.00000	2,759	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call			76.00000	69	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put			4,560.00000	4,643	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call			26.00000	25	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put			6,511.00000	6,598	25.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.85	Call		14.00000	12	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,498.00000	8,586	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.00030	10.98020		15.37	2,706,073.80	246	32,771.00
€ / R On 14/12/2009 Currency Future	11.00	Call		290.00000	287	15.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		310.00000	287	15.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		252.00000	248	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		372.00000	348	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		270.00000	267	15.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		340.00000	316	15.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		218.00000	214	16.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		438.00000	414	16.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		189.00000	185	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		509.00000	484	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		176.00000	172	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		546.00000	521	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		316.00000	313	15.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		285.00000	263	15.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		235.00000	230	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		404.00000	380	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		203.00000	199	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		473.00000	448	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		54.00000	52	19.84	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,274.00000	1,252	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		5.00000	4	27.99	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,625.00000	3,604	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		164.00000	159	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		584.00000	559	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		37.00000	36	20.96	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,557.00000	1,535	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		142.00000	138	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		662.00000	637	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		107.00000	103	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		827.00000	803	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		123.00000	119	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		743.00000	719	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		100.00000	96	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		870.00000	846	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		93.00000	89	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		913.00000	889	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		115.00000	111	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		785.00000	760	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		81.00000	78	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		1,001.00000	977	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		153.00000	148	17.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.45	Put		622.00000	598	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		87.00000	83	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		957.00000	933	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		132.00000	128	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		702.00000	678	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		71.00000	68	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,091.00000	1,067	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		66.00000	63	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,136.00000	1,113	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		62.00000	59	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,182.00000	1,159	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		76.00000	73	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,046.00000	1,022	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		58.00000	55	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,228.00000	1,205	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		51.00000	49	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,321.00000	1,298	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		35.00000	33	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,605.00000	1,583	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		40.00000	38	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,509.00000	1,487	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		42.00000	40	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,462.00000	1,440	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		31.00000	30	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,701.00000	1,679	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		29.00000	28	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,749.00000	1,728	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		28.00000	26	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,798.00000	1,776	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		26.00000	25	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,846.00000	1,825	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		21.00000	20	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		2,041.00000	2,020	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		17.00000	16	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,237.00000	2,216	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		14.00000	13	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,434.00000	2,413	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		15.00000	14	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,335.00000	2,314	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		14.00000	14	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,384.00000	2,363	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		14.00000	14	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,384.00000	2,363	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		11.00000	10	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,681.00000	2,660	24.92	0.00	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	13.70	Call		10.00000	10	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,730.00000	2,709	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		11.00000	10	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,631.00000	2,610	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		12.00000	11	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,582.00000	2,561	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		12.00000	12	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,532.00000	2,511	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		12.00000	11	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,582.00000	2,561	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		13.00000	12	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,483.00000	2,462	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		9.00000	8	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,879.00000	2,858	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		16.00000	15	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,286.00000	2,265	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		4.00000	4	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,874.00000	3,853	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		10.00000	9	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,780.00000	2,759	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		8.00000	8	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,978.00000	2,957	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		8.00000	7	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		3,077.00000	3,057	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		7.00000	6	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		3,177.00000	3,156	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		6.00000	6	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,276.00000	3,255	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		15.00000	14	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,335.00000	2,314	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		14.00000	13	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,434.00000	2,413	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		9.00000	9	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,829.00000	2,808	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		9.00000	8	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,928.00000	2,908	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		8.00000	7	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		3,028.00000	3,007	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		20.00000	19	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,090.00000	2,069	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		18.00000	17	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,188.00000	2,167	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		11.00000	10	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,681.00000	2,660	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		18.00000	17	23.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Put			2,188.00000	2,167	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			9.00000	8	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,879.00000	2,858	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			19.00000	18	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,139.00000	2,118	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			9.00000	9	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,829.00000	2,808	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			9.00000	8	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,928.00000	2,908	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			7.00000	7	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,127.00000	3,106	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			8.00000	7	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,077.00000	3,057	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			22.00000	21	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,992.00000	1,971	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			23.00000	22	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,943.00000	1,922	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			19.00000	18	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,139.00000	2,118	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			11.00000	10	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,631.00000	2,610	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			23.00000	22	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,943.00000	1,922	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			25.00000	24	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,895.00000	1,873	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			20.00000	19	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,090.00000	2,069	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			33.00000	32	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,653.00000	1,631	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			45.00000	43	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,415.00000	1,392	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			31.00000	30	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,701.00000	1,679	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			48.00000	46	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,368.00000	1,345	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			42.00000	40	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,462.00000	1,440	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			33.00000	32	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,653.00000	1,631	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			494.00000	500	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			164.00000	150	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			5.00000	4	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,675.00000	3,654	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			638.00000	648	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			107.00000	98	16.22	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.75	Call			4.00000	4	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,774.00000	3,754	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,448.00000	1,466	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			18.00000	16	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	2	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,572.00000	4,552	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	34.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			6,071.00000	6,051	34.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	39.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,570.00000	7,550	39.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,742.00000	1,761	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			12.00000	10	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			430.00000	433	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			200.00000	182	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			3.00000	3	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,273.00000	4,252	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,771.00000	5,751	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	38.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,270.00000	7,250	38.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			54.00000	52	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,274.00000	1,252	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			1,890.00000	1,909	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			10.00000	8	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			529.00000	535	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			148.00000	135	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			3.00000	3	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,123.00000	4,103	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	33.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,621.00000	5,601	33.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	38.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,121.00000	7,100	38.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,181.00000	3,201	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	1	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,186.00000	2,206	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			6.00000	5	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,206.00000	1,224	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			26.00000	24	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			399.00000	401	15.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			219.00000	201	15.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			4.00000	4	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,824.00000	3,803	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			2.00000	2	31.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,822.00000	4,801	31.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,281.00000	3,301	26.76	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	7.70	Put			1.00000	0	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,286.00000	2,305	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			5.00000	5	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,302.00000	1,320	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			22.00000	20	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			461.00000	466	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			181.00000	166	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			5.00000	4	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,724.00000	3,704	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			2.00000	2	31.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,722.00000	4,702	31.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,331.00000	3,350	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			1.00000	0	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,335.00000	2,355	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			5.00000	4	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,351.00000	1,369	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			20.00000	19	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			2.00000	2	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,672.00000	4,652	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,082.00000	3,101	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			1.00000	1	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,087.00000	2,107	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			7.00000	6	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,110.00000	1,128	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			30.00000	28	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			342.00000	341	15.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			262.00000	241	15.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			4.00000	4	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,924.00000	3,903	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			2.00000	2	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,922.00000	4,901	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			2,982.00000	3,002	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			2.00000	2	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			1,989.00000	2,008	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			8.00000	7	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,015.00000	1,033	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			35.00000	32	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			4.00000	3	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			4,024.00000	4,003	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			2.00000	2	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			5,022.00000	5,001	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			2,882.00000	2,902	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			2.00000	2	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			926.00000	943	16.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			46.00000	42	16.76	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	16.10	Call		2.00000	1	32.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		5,121.00000	5,101	32.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		2,932.00000	2,952	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		2.00000	2	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		1,939.00000	1,958	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		9.00000	8	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		970.00000	987	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		40.00000	37	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		4.00000	3	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		4,073.00000	4,053	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		2.00000	1	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		5,071.00000	5,051	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,131.00000	3,151	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,137.00000	2,156	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		7.00000	6	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,158.00000	1,176	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		28.00000	25	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		370.00000	370	15.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		240.00000	220	15.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		2.00000	2	31.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,872.00000	4,851	31.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,231.00000	3,251	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		1.00000	0	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,236.00000	2,255	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		6.00000	5	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,254.00000	1,272	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		24.00000	22	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		2.00000	2	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,772.00000	4,752	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,381.00000	3,400	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		1.00000	0	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,385.00000	2,404	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		5.00000	4	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,399.00000	1,418	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		19.00000	17	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		2.00000	2	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,622.00000	4,602	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,381.00000	3,400	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		1.00000	0	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,481.00000	3,500	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,484.00000	2,504	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		4.00000	4	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,497.00000	1,515	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	9.50	Put		16.00000	15	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		600.00000	610	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		120.00000	109	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		5.00000	5	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,525.00000	3,504	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		2.00000	2	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,522.00000	4,502	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		3,680.00000	3,700	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		0.00000	0	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		2,683.00000	2,703	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		3.00000	3	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		1,693.00000	1,711	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		12.00000	11	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		756.00000	770	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		76.00000	69	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		6.00000	6	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		3,326.00000	3,305	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		3.00000	3	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		4,323.00000	4,302	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		3,780.00000	3,800	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	0	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		2,783.00000	2,803	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		3.00000	2	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		1,791.00000	1,810	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		11.00000	10	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		839.00000	855	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		59.00000	54	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		7.00000	6	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		3,226.00000	3,206	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		3.00000	3	29.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		4,223.00000	4,202	29.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		1.00000	1	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		6,221.00000	6,200	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		8,220.00000	8,200	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		1.00000	1	35.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,321.00000	6,300	35.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,320.00000	8,300	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,580.00000	3,600	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,584.00000	2,603	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		4.00000	3	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,595.00000	1,613	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		14.00000	13	20.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.40	Call			676.00000	688	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			96.00000	88	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			3.00000	2	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,422.00000	4,402	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	35.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,421.00000	6,400	35.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,420.00000	8,400	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	36.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,521.00000	6,500	36.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,520.00000	8,500	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	36.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,671.00000	6,650	36.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,670.00000	8,650	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	36.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,771.00000	6,750	36.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,770.00000	8,750	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	37.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,921.00000	6,900	37.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,920.00000	8,900	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	37.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,871.00000	6,850	37.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,870.00000	8,850	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	36.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,621.00000	6,600	36.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,620.00000	8,600	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,730.00000	3,750	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,733.00000	2,753	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			3.00000	2	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			797.00000	812	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			67.00000	62	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	35.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,271.00000	6,250	35.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,270.00000	8,250	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,630.00000	3,650	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,633.00000	2,653	26.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.35	Put		3.00000	3	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,644.00000	1,662	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		13.00000	12	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		716.00000	728	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		85.00000	78	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		3.00000	2	30.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,373.00000	4,352	30.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	35.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,371.00000	6,350	35.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,370.00000	8,350	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,531.00000	3,550	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,534.00000	2,554	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		4.00000	3	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,546.00000	1,564	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		15.00000	14	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		3.00000	2	30.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,472.00000	4,452	30.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		1.00000	1	35.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,471.00000	6,450	35.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,470.00000	8,450	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		1.00000	1	37.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,821.00000	6,800	37.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,820.00000	8,800	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		1.00000	1	36.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,721.00000	6,700	36.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	0	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,720.00000	8,700	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,880.00000	3,900	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	0	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		1.00000	1	34.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,121.00000	6,100	34.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,120.00000	8,100	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,830.00000	3,850	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	0	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,833.00000	2,852	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		2.00000	2	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		1,840.00000	1,859	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		10.00000	9	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		882.00000	898	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		52.00000	48	16.68	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 14/12/2009 Currency Future	15.15	Call			3.00000	3	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			4,173.00000	4,153	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			6,171.00000	6,150	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			8,170.00000	8,150	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			3,930.00000	3,950	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			8,070.00000	8,050	41.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			3,980.00000	4,000	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	1	34.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			6,021.00000	6,001	34.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			8,020.00000	8,000	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,030.00000	4,050	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call			3,032.00000	3,052	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			2.00000	1	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,038.00000	2,057	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			8.00000	7	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,062.00000	1,080	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			32.00000	30	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			4.00000	3	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,974.00000	3,953	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			1.00000	1	34.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,971.00000	5,951	34.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	40.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,970.00000	7,950	40.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.18320		11.16080		16.29	0.00	0	2,798.00
€ / R On 15/03/2010 Currency Future	11.15	Call			482.00000	491	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			471.00000	458	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			426.00000	431	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			565.00000	548	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			444.00000	449	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			533.00000	516	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			392.00000	396	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			631.00000	613	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			361.00000	365	17.13	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put			700.00000	682	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			462.00000	468	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			502.00000	485	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			408.00000	413	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			598.00000	580	16.71	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	Call			376.00000	380	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			665.00000	647	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			347.00000	350	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			736.00000	717	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			333.00000	336	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			772.00000	753	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			307.00000	310	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			847.00000	827	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			273.00000	275	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			962.00000	942	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			284.00000	286	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			923.00000	903	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			263.00000	265	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			1,002.00000	981	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			253.00000	254	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			1,042.00000	1,021	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			243.00000	245	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,082.00000	1,062	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			225.00000	227	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,165.00000	1,144	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			157.00000	158	20.20	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,597.00000	1,574	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			554.00000	564	16.10	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			393.00000	381	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			234.00000	236	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,123.00000	1,102	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			307.00000	310	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			847.00000	827	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			295.00000	298	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			885.00000	865	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			217.00000	218	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,206.00000	1,185	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			209.00000	210	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,248.00000	1,227	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			202.00000	203	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,291.00000	1,269	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			2,925.00000	2,947	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			14.00000	14	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			1,946.00000	1,967	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			35.00000	34	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,034.00000	1,050	15.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			123.00000	116	15.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			101.00000	102	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,191.00000	2,169	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			44.00000	44	23.07	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.25	Put		3,133.00000	3,111	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		20.00000	20	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,109.00000	4,087	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		13.00000	13	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,102.00000	5,080	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		2,974.00000	2,996	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		13.00000	13	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		1,994.00000	2,015	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		33.00000	32	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,072.00000	1,089	15.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		112.00000	105	15.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		106.00000	107	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,145.00000	2,124	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		46.00000	46	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,085.00000	3,063	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		21.00000	21	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		4,060.00000	4,037	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		13.00000	13	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		5,052.00000	5,030	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,073.00000	3,095	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		12.00000	12	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,090.00000	2,112	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		30.00000	29	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,156.00000	1,177	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		95.00000	93	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		505.00000	515	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		444.00000	431	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		114.00000	114	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,053.00000	2,030	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		50.00000	50	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,989.00000	2,967	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		22.00000	22	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,961.00000	3,939	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		14.00000	14	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,953.00000	4,930	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,122.00000	3,144	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		11.00000	11	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,139.00000	2,161	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		28.00000	28	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,201.00000	1,221	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		90.00000	88	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		529.00000	539	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		419.00000	406	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		117.00000	117	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		2,007.00000	1,984	21.46	0.00	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	Call			52.00000	52	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,941.00000	2,919	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			23.00000	23	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,912.00000	3,890	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			14.00000	14	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,903.00000	4,881	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,024.00000	3,046	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			13.00000	12	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,042.00000	2,063	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			31.00000	30	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,112.00000	1,132	15.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			101.00000	99	15.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			110.00000	110	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,100.00000	2,077	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			47.00000	48	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			3,037.00000	3,015	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			21.00000	21	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			4,010.00000	3,988	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			13.00000	13	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			5,003.00000	4,980	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,270.00000	3,292	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			9.00000	9	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,286.00000	2,307	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			25.00000	24	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,336.00000	1,357	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			75.00000	73	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			607.00000	618	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			346.00000	334	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			129.00000	129	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,868.00000	1,846	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			59.00000	59	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,798.00000	2,776	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			26.00000	26	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,765.00000	3,743	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			15.00000	15	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,754.00000	4,732	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,369.00000	3,391	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			8.00000	8	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,383.00000	2,405	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			23.00000	22	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,427.00000	1,448	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			67.00000	65	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			663.00000	674	15.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			302.00000	291	15.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			138.00000	138	20.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.80	Put		1,777.00000	1,754	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		64.00000	64	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,703.00000	2,681	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		28.00000	28	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,667.00000	3,645	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		16.00000	15	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,655.00000	4,632	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,320.00000	3,342	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		9.00000	9	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,334.00000	2,356	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		24.00000	23	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,382.00000	1,402	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		71.00000	69	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		634.00000	646	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		324.00000	312	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		133.00000	133	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,822.00000	1,800	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		61.00000	62	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,750.00000	2,728	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		27.00000	27	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,716.00000	3,694	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		15.00000	15	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,704.00000	4,682	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,171.00000	3,194	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		11.00000	10	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,188.00000	2,210	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		27.00000	26	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,245.00000	1,266	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		85.00000	83	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		121.00000	121	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,960.00000	1,938	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		54.00000	54	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,893.00000	2,871	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		24.00000	24	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,863.00000	3,841	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		14.00000	14	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,853.00000	4,831	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,221.00000	3,243	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		10.00000	10	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,237.00000	2,258	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		26.00000	25	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,290.00000	1,311	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		80.00000	78	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		580.00000	591	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		369.00000	357	16.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.95	Call			125.00000	125	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,914.00000	1,892	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			56.00000	57	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,845.00000	2,823	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			25.00000	25	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,814.00000	3,792	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			15.00000	14	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,804.00000	4,781	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,419.00000	3,441	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			8.00000	8	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,432.00000	2,454	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			22.00000	21	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,474.00000	1,494	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			63.00000	61	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			692.00000	704	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			281.00000	271	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			142.00000	142	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,731.00000	1,709	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			66.00000	67	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,656.00000	2,634	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			29.00000	29	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,618.00000	3,596	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			16.00000	16	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,605.00000	4,583	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,468.00000	3,490	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			7.00000	7	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,481.00000	2,503	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			21.00000	20	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,520.00000	1,541	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			59.00000	58	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			723.00000	735	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			262.00000	252	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			147.00000	147	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,686.00000	1,664	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			69.00000	70	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,608.00000	2,587	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			30.00000	31	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,570.00000	3,547	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			16.00000	16	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,555.00000	4,533	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,667.00000	3,689	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			6.00000	6	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,678.00000	2,700	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			17.00000	17	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,708.00000	1,729	17.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.50	Put		47.00000	45	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		852.00000	866	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		192.00000	183	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		169.00000	169	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,508.00000	1,486	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		82.00000	83	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,421.00000	2,400	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		36.00000	36	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,375.00000	3,353	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		18.00000	18	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,357.00000	4,335	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,816.00000	3,838	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		5.00000	5	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,826.00000	2,848	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		15.00000	15	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,850.00000	1,871	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		39.00000	38	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		959.00000	974	15.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		148.00000	141	15.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		188.00000	188	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,377.00000	1,355	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		93.00000	94	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,282.00000	2,261	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		40.00000	41	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,229.00000	3,207	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		19.00000	19	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,208.00000	4,186	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		9.00000	9	28.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,198.00000	6,175	28.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		4.00000	4	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,193.00000	8,171	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		8.00000	8	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,347.00000	6,325	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		3.00000	3	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,343.00000	8,320	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,567.00000	3,590	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		7.00000	6	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,580.00000	2,602	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		19.00000	19	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,613.00000	1,634	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		53.00000	51	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		786.00000	799	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		225.00000	216	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		75.00000	76	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,515.00000	2,493	22.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.60	Call			17.00000	17	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,456.00000	4,434	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			8.00000	8	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,447.00000	6,424	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			3.00000	3	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,442.00000	8,420	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			7.00000	7	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,547.00000	6,524	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			3.00000	3	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,542.00000	8,520	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,320.00000	3,342	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			9.00000	9	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			7.00000	7	29.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,696.00000	6,674	29.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			3.00000	3	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,692.00000	8,669	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			7.00000	7	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,796.00000	6,773	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			2.00000	2	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,792.00000	8,769	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			6.00000	6	29.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,946.00000	6,923	29.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			2.00000	2	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,941.00000	8,919	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			6.00000	6	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,896.00000	6,873	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			2.00000	2	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,891.00000	8,869	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			7.00000	7	29.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,646.00000	6,624	29.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			3.00000	3	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,642.00000	8,619	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,716.00000	3,738	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			5.00000	5	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,727.00000	2,750	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			17.00000	16	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,755.00000	1,776	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			44.00000	43	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			887.00000	901	15.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			176.00000	168	15.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			86.00000	86	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,375.00000	2,353	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			18.00000	18	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,307.00000	4,285	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			8.00000	8	28.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.45	Put		6,297.00000	6,275	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		3.00000	3	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,293.00000	8,270	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,766.00000	3,788	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		5.00000	5	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,777.00000	2,799	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		16.00000	16	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,802.00000	1,823	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		42.00000	40	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		922.00000	937	15.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		162.00000	154	15.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		89.00000	90	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,328.00000	2,307	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		19.00000	19	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,258.00000	4,235	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		8.00000	8	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,248.00000	6,225	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		4.00000	4	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,243.00000	8,220	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,617.00000	3,639	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		6.00000	6	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,629.00000	2,651	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		18.00000	18	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,660.00000	1,681	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		50.00000	48	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		819.00000	832	15.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		208.00000	199	15.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		79.00000	79	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,468.00000	2,446	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		17.00000	17	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,407.00000	4,384	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		8.00000	8	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,397.00000	6,375	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		3.00000	3	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,392.00000	8,370	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		7.00000	7	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,596.00000	6,574	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		3.00000	3	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,592.00000	8,570	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		7.00000	6	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,846.00000	6,823	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		2.00000	2	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,841.00000	8,819	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		7.00000	7	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,746.00000	6,724	29.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.90	Call		2.00000	2	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,742.00000	8,719	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,518.00000	3,540	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		7.00000	7	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,531.00000	2,553	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		20.00000	19	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,567.00000	1,588	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		56.00000	54	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		754.00000	766	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		243.00000	233	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		320.00000	323	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		809.00000	790	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		72.00000	73	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,561.00000	2,540	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		17.00000	17	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,506.00000	4,483	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		8.00000	7	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,497.00000	6,474	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		3.00000	3	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,492.00000	8,470	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		3,915.00000	3,937	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		4.00000	4	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		9.00000	9	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		6,098.00000	6,076	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		4.00000	4	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		8,093.00000	8,071	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		3,865.00000	3,888	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		5.00000	4	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		2,875.00000	2,898	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		15.00000	14	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		1,898.00000	1,919	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		37.00000	36	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		996.00000	1,011	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		135.00000	128	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		97.00000	98	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,236.00000	2,215	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		20.00000	20	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		4,159.00000	4,136	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		9.00000	9	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		6,148.00000	6,126	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		4.00000	4	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		8,143.00000	8,121	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,015.00000	4,037	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		4.00000	3	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		9.00000	9	28.31	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.15	Put		5,999.00000	5,976	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		4.00000	4	31.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,994.00000	7,971	31.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.36290	11.34520		16.52	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.35	Call		617.00000	623	16.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		622.00000	610	16.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		580.00000	586	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		685.00000	673	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		598.00000	604	16.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		653.00000	641	16.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		530.00000	534	17.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		784.00000	771	17.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		499.00000	503	17.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		854.00000	840	17.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		546.00000	551	17.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		751.00000	738	17.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		563.00000	568	16.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		718.00000	705	16.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		443.00000	447	17.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		998.00000	984	17.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		418.00000	421	18.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		1,073.00000	1,058	18.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		395.00000	398	18.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		1,150.00000	1,135	18.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		3,857.00000	3,875	24.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		12.00000	12	24.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		2,872.00000	2,890	20.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		27.00000	27	20.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		1,904.00000	1,921	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		59.00000	59	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,078.00000	1,092	15.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		233.00000	229	15.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		195.00000	195	21.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		2,350.00000	2,332	21.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		83.00000	82	25.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		4,238.00000	4,219	25.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		30.00000	30	26.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		6,185.00000	6,167	26.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		9.00000	9	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		8,164.00000	8,146	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		3,907.00000	3,925	24.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		12.00000	12	24.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		2,922.00000	2,939	20.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		26.00000	26	20.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		1,950.00000	1,967	16.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	9.45	Put		55.00000	54	16.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,112.00000	1,126	15.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		217.00000	213	15.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		200.00000	200	21.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		2,305.00000	2,287	21.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		85.00000	85	25.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		4,190.00000	4,172	25.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		31.00000	31	26.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		6,136.00000	6,118	26.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		10.00000	10	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		8,114.00000	8,097	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		3,808.00000	3,826	23.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		13.00000	13	23.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		2,823.00000	2,841	20.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		28.00000	28	20.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		1,859.00000	1,876	16.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		64.00000	63	16.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,045.00000	1,058	15.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		250.00000	245	15.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		191.00000	190	21.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,396.00000	2,377	21.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		81.00000	80	25.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,286.00000	4,267	25.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		29.00000	29	26.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,234.00000	6,216	26.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		9.00000	9	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,214.00000	8,196	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		3,956.00000	3,974	24.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		11.00000	11	24.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		2,971.00000	2,988	20.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		25.00000	25	20.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		1,996.00000	2,013	16.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		51.00000	50	16.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,147.00000	1,161	15.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		201.00000	198	15.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		205.00000	205	21.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,260.00000	2,242	21.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		88.00000	87	25.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		4,143.00000	4,124	25.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		32.00000	31	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		6,087.00000	6,069	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		10.00000	10	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		8,065.00000	8,047	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,006.00000	4,024	24.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		11.00000	11	24.68	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	8.35	Call			3,020.00000	3,038	20.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			25.00000	25	20.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,042.00000	2,060	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			47.00000	47	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,182.00000	1,196	15.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			187.00000	183	15.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			211.00000	210	21.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			2,215.00000	2,197	21.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			90.00000	89	25.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			4,095.00000	4,076	25.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			33.00000	32	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			6,038.00000	6,019	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			10.00000	10	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			8,015.00000	7,997	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,660.00000	3,677	23.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			14.00000	14	23.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,676.00000	2,694	19.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			31.00000	31	19.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,724.00000	1,741	16.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			79.00000	78	16.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			951.00000	963	15.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			306.00000	300	15.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			177.00000	177	22.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,532.00000	2,514	22.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			75.00000	74	25.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,430.00000	4,411	25.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			27.00000	26	26.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,382.00000	6,363	26.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			8.00000	8	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,363.00000	8,345	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,759.00000	3,776	23.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			13.00000	13	23.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,774.00000	2,792	19.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			29.00000	29	19.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,814.00000	1,831	16.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			68.00000	68	16.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,013.00000	1,026	15.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			268.00000	263	15.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			186.00000	186	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,441.00000	2,423	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			79.00000	78	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,334.00000	4,315	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			28.00000	28	26.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,283.00000	6,265	26.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			9.00000	9	27.40	0.00	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	19.60	Put			8,264.00000	8,246	27.40	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.92900		249.08300		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			295.45500		296.32300		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			300.83000		301.71700		0.00	99,273,900.00	33	33.00
ALBI On 06/05/2010 Index Future			306.10200		306.80100		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			311.61800		312.32700		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.56400		127.70700		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.88500		130.03100		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.38100		132.53100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			297.14250		297.99900		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi			302.54850		303.42300		0.00	0.00	0	0.00
GOVI On 06/05/2010 jGovi			308.36400		309.25700		0.00	0.00	0	0.00
GOVI On 05/08/2010 jGovi			313.74000		314.38300		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.71000		362.71000		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.32796		7.30297		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.80100		8.76700		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.53900		8.51300		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.63600		8.61200		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.94500		8.92400		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.91500		8.89200		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.94300		8.91100		15.00	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			7.07000		7.05100		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.06500		7.06000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.23000		7.22100		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.58400		7.55300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.79300		7.76000		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
JN02 On 05/11/2009 jNote			7.74600		7.73200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.98000		7.97000		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.65000		8.62500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.78500		8.75600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.91200		8.88000		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.97400		8.94100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.83600		6.83500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.90600		6.89000		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.07100		7.04400		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			286.16200		287.08500		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			291.36800		292.31000		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			296.96800		297.93000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.37400		7.33900		0.82	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.84	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			673.00000	701	0.84	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.58900		7.55000		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			411.00000	356	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			60.00000	74	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.44000		8.39000		5.50	607,909.38	4,862	8,565.00
R157 On 05/11/2009 Bond Future	7.50	Call			4.00000	2	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,752.00000	5,010	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.53300		8.48000		5.50	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			380.00000	330	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,088.00000	4,302	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.60400		8.54800		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,843.00000	1,710	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,072.00000	2,206	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.64600		8.58600		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,807.00000	2,653	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,062.00000	2,181	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.01800		8.96800		11.25	0.00	0	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			1,614.00000	1,344	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,310.00000	1,514	11.25	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	8.75	Call			644.00000	498	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,750.00000	3,078	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	11.30	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,380.00000	15,855	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			1.00000	0	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,552.00000	13,026	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.07200		9.02000		11.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			684.00000	596	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,280.00000	8,679	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.11800		9.06400		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,852.00000	3,600	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,448.00000	4,695	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.14900		9.09400		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			5,720.00000	5,431	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,303.00000	4,516	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.49700		8.44700		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			2.00000	1	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,994.00000	4,199	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.57900		8.52600		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			124.00000	104	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,265.00000	4,454	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.64700		8.59100		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,410.00000	1,309	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,753.00000	1,862	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.68700		8.62600		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,659.00000	2,523	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,330.00000	1,413	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.94600		8.88960		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,949.00000	8,255	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.02800		8.97600		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			378.00000	330	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,594.00000	4,820	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.09400		9.03900		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,180.00000	2,037	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,381.00000	2,520	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.13900		9.08100		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			3,263.00000	3,098	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,421.00000	2,546	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.95300		8.90300		9.00	0.00	0	3,579.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	8.66	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 05/11/2009 Bond Future	7.50	Put			8,817.00000	9,113	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.02300		8.97100		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			440.00000	384	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,050.00000	5,295	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.08400		9.02900		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,416.00000	2,256	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,580.00000	2,732	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.12600		9.06900		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,660.00000	3,478	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,663.00000	2,797	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.55100		8.51200		5.50	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			5.00000	3	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,505.00000	3,635	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.64900		8.60700		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			173.00000	156	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,801.00000	3,918	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.73900		8.69300		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,639.00000	1,563	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,467.00000	1,530	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.79700		8.74700		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,065.00000	1,981	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,349.00000	1,407	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.10200		9.05200		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,068.00000	10,370	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.17100		9.11900		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			373.00000	324	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,725.00000	5,984	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.23300		9.17900		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,795.00000	2,623	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,383.00000	2,524	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.27800		9.22200		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			4,076.00000	3,884	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,508.00000	2,635	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.10100		9.05100		10.50	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,672.00000	8,983	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.16500		9.11400		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			685.00000	607	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,569.00000	4,804	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.22000		9.16600		10.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/05/2010 Bond Future	9.25	Call		2,931.00000	2,750	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,425.00000	2,570	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.25900	9.20300		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		4,313.00000	4,111	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,570.00000	2,700	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.58100	8.53100		15.00	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call		3,966.00000	3,589	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		192.00000	232	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call		2.00000	1	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		9,514.00000	9,930	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		0.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		14,820.00000	15,237	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		0.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		12,103.00000	12,521	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		9,202.00000	8,785	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		3.00000	3	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.61200	8.56100		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		249.00000	211	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		9,994.00000	10,378	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		10,787.00000	10,386	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		188.00000	210	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.63600	8.58400		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		3,093.00000	2,879	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		3,794.00000	4,009	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.64800	8.59400		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		4,958.00000	4,699	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		3,687.00000	3,872	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			293.42100	294.26500		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			298.75900	299.62100		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			304.50200	305.38200		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.70890	6.69170		14.81	0.00	0	4,500.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		166.00000	173	14.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		174.00000	164	14.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		195.00000	202	15.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		153.00000	143	15.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		195.00000	202	15.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		153.00000	143	15.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		129.00000	135	15.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		238.00000	226	15.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		166.00000	173	14.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		174.00000	164	14.81	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.50	Call		293.00000	303	16.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		101.00000	94	16.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		330.00000	341	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		88.00000	82	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		258.00000	268	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		117.00000	109	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		330.00000	341	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		88.00000	82	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		368.00000	379	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		76.00000	71	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		225.00000	234	15.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		134.00000	125	15.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		258.00000	268	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		117.00000	109	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		147.00000	153	15.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		205.00000	194	15.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		114.00000	119	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		272.00000	260	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		114.00000	119	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		272.00000	260	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		129.00000	135	15.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		238.00000	226	15.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		100.00000	105	15.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		309.00000	296	15.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		368.00000	379	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		76.00000	71	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		407.00000	420	17.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		66.00000	61	17.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		448.00000	461	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		56.00000	52	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		448.00000	461	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		56.00000	52	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		490.00000	504	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		49.00000	45	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		100.00000	105	15.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		309.00000	296	15.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		78.00000	81	16.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		386.00000	372	16.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		61.00000	63	17.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		469.00000	454	17.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		48.00000	49	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		556.00000	541	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		38.00000	39	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		646.00000	630	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		89.00000	92	16.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.95	Put		347.00000	333	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		69.00000	72	16.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		427.00000	413	16.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		54.00000	56	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		512.00000	497	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		89.00000	92	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		347.00000	333	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		54.00000	56	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		512.00000	497	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		42.00000	44	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		601.00000	585	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		69.00000	72	16.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		427.00000	413	16.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,842.00000	5,859	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,342.00000	4,359	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,842.00000	2,859	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,345.00000	1,362	24.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		3.00000	3	24.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		5.00000	5	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,663.00000	1,646	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,159.00000	3,142	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	38.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,659.00000	4,641	38.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	44.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,158.00000	6,141	44.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,092.00000	6,109	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,592.00000	4,609	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,092.00000	3,109	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,593.00000	1,610	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		2.00000	2	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		7.00000	8	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,416.00000	1,399	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	30.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,909.00000	2,892	30.62	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		4,409.00000	4,391	37.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	44.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,908.00000	5,891	44.23	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	0.55	Call			6,142.00000	6,159	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,642.00000	4,659	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,142.00000	3,159	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,643.00000	1,660	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			2.00000	1	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			8.00000	8	22.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,366.00000	1,349	22.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			1.00000	1	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,859.00000	2,842	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	37.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,359.00000	4,341	37.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	44.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,858.00000	5,841	44.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			622.00000	637	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			30.00000	28	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			533.00000	547	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			42.00000	38	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			808.00000	824	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			16.00000	15	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			714.00000	729	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			22.00000	20	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			577.00000	592	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			36.00000	33	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			533.00000	547	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			42.00000	38	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			668.00000	683	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			26.00000	24	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			407.00000	420	17.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			66.00000	61	17.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			760.00000	776	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			19.00000	17	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,342.00000	3,359	24.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,342.00000	2,359	28.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	28.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			0.00000	0	33.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,659.00000	3,642	33.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	43.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,658.00000	5,641	43.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,658.00000	7,641	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,242.00000	4,259	23.96	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	2.45	Put			0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,242.00000	3,259	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,242.00000	2,259	28.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	28.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,246.00000	1,263	23.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			4.00000	4	23.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			4.00000	4	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,763.00000	1,746	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	0	34.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,759.00000	3,742	34.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	43.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,758.00000	5,741	43.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,758.00000	7,741	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,192.00000	4,209	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,192.00000	3,209	25.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,192.00000	2,209	29.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			0.00000	0	29.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,197.00000	1,213	22.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			5.00000	4	22.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			4.00000	4	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,812.00000	1,795	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	0	34.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,809.00000	3,792	34.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	43.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,808.00000	5,791	43.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	46.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,808.00000	7,791	46.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,142.00000	4,159	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,142.00000	2,159	29.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	29.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,147.00000	1,164	22.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			6.00000	5	22.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			4.00000	4	25.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,862.00000	1,845	25.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	34.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,859.00000	3,841	34.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	46.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,858.00000	7,841	46.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,092.00000	4,109	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	23.96	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	4.60	Call			2,092.00000	2,109	29.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	29.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,098.00000	1,115	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			6.00000	6	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			4.00000	4	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,912.00000	1,895	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	35.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,909.00000	3,891	35.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	46.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,908.00000	7,891	46.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,042.00000	4,059	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,042.00000	3,059	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,042.00000	2,059	29.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,049.00000	1,065	21.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			7.00000	7	21.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			3.00000	3	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,962.00000	1,945	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	35.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,959.00000	3,941	35.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	44.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,958.00000	5,941	44.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	46.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,958.00000	7,941	46.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,292.00000	4,309	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,292.00000	3,309	24.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	24.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,292.00000	2,309	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			1,295.00000	1,312	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			4.00000	3	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			5.00000	5	24.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,713.00000	1,696	24.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	34.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,709.00000	3,692	34.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	43.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,708.00000	5,691	43.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	46.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,708.00000	7,691	46.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,992.00000	4,009	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,992.00000	3,009	25.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,992.00000	2,009	30.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		1.00000	1	30.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,000.00000	1,016	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		8.00000	8	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		3.00000	3	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,011.00000	1,994	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,009.00000	3,991	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	44.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,008.00000	5,991	44.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	46.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,008.00000	7,991	46.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,942.00000	3,959	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,942.00000	2,959	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,942.00000	1,960	29.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		1.00000	1	29.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		951.00000	968	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		10.00000	9	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		3.00000	3	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,061.00000	2,044	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	35.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,059.00000	4,041	35.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	44.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,058.00000	6,041	44.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	46.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,058.00000	8,041	46.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,792.00000	3,809	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,792.00000	2,809	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,793.00000	1,810	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		1.00000	1	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		2.00000	2	27.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,211.00000	2,193	27.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	36.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,209.00000	4,191	36.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,208.00000	6,191	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	46.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,208.00000	8,191	46.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,892.00000	3,909	24.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,892.00000	2,909	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,892.00000	1,910	29.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		1.00000	1	29.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		903.00000	919	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		11.00000	11	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	3	27.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,111.00000	2,094	27.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	35.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,109.00000	4,091	35.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	44.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,108.00000	6,091	44.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	46.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,108.00000	8,091	46.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,842.00000	3,859	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,843.00000	1,860	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		1.00000	1	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		855.00000	871	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		14.00000	12	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		3.00000	3	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,161.00000	2,144	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	36.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,159.00000	4,141	36.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	46.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,158.00000	8,141	46.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.75960	6.74050		16.05	0.00	0	4,118.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		280.00000	288	16.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		290.00000	279	16.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		305.00000	314	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		264.00000	254	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		243.00000	250	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		353.00000	341	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		261.00000	269	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		321.00000	309	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		388.00000	399	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		197.00000	189	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		418.00000	430	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		178.00000	170	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		359.00000	369	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		218.00000	209	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		359.00000	369	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		218.00000	209	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		450.00000	462	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		159.00000	152	16.24	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	6.65	Call			331.00000	341	16.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			241.00000	231	16.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			305.00000	314	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			264.00000	254	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			261.00000	269	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			321.00000	309	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			226.00000	233	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			386.00000	374	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			211.00000	217	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			421.00000	408	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			483.00000	496	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			142.00000	136	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			553.00000	567	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			112.00000	107	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			197.00000	203	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			456.00000	443	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			171.00000	176	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			531.00000	517	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			627.00000	643	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			87.00000	83	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			667.00000	682	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			76.00000	73	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			589.00000	604	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			99.00000	95	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			517.00000	531	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			127.00000	121	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			748.00000	764	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			57.00000	55	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			790.00000	807	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			49.00000	47	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			707.00000	723	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			66.00000	63	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			627.00000	643	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			87.00000	83	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			553.00000	567	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			112.00000	107	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,341.00000	4,360	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			3,341.00000	3,360	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,343.00000	2,362	26.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			2.00000	2	26.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,352.00000	1,371	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			12.00000	11	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			38.00000	39	23.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,697.00000	1,679	23.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		5.00000	5	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,664.00000	3,645	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	32.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,661.00000	5,641	32.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	0	36.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,660.00000	7,641	36.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,241.00000	4,260	24.42	0.00	0	0.00
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		3,241.00000	3,260	29.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	29.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,243.00000	2,262	25.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		2.00000	2	25.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,254.00000	1,273	18.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		14.00000	13	18.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		35.00000	35	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,794.00000	1,776	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		4.00000	4	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,764.00000	3,745	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,761.00000	5,741	32.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	36.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,760.00000	7,741	36.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,191.00000	4,210	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		3,191.00000	3,210	29.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	29.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,193.00000	2,212	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		3.00000	3	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,206.00000	1,224	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		15.00000	15	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		33.00000	34	23.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,843.00000	1,824	23.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		4.00000	4	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,813.00000	3,794	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,810.00000	5,791	32.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,810.00000	7,791	36.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,141.00000	4,160	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		3,141.00000	3,160	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,143.00000	2,162	24.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		3.00000	3	24.89	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	5.60	Call			1,157.00000	1,176	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			17.00000	16	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			32.00000	33	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,891.00000	1,873	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			4.00000	4	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,863.00000	3,844	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	32.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,860.00000	5,841	32.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	36.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,860.00000	7,841	36.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,157.00000	1,176	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			17.00000	16	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,041.00000	4,060	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			3,041.00000	3,060	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,044.00000	2,063	24.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			4.00000	3	24.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,060.00000	1,079	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			20.00000	19	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			29.00000	30	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,989.00000	1,970	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			3.00000	4	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,963.00000	3,944	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	32.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,960.00000	5,941	32.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	37.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,960.00000	7,941	37.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,091.00000	4,110	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			3,091.00000	3,110	30.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,094.00000	2,113	24.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			3.00000	3	24.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,109.00000	1,127	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			18.00000	17	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			30.00000	31	24.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,940.00000	1,922	24.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			4.00000	4	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,913.00000	3,894	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,910.00000	5,891	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	36.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,910.00000	7,891	36.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,291.00000	4,310	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	2.45	Put		0.00000	0	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,291.00000	3,310	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,293.00000	2,312	25.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		2.00000	2	25.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,303.00000	1,322	18.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		13.00000	12	18.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		36.00000	37	23.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,746.00000	1,727	23.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		4.00000	4	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,714.00000	3,695	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,711.00000	5,691	32.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,710.00000	7,691	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,991.00000	4,010	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,991.00000	3,010	30.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	30.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,994.00000	2,013	23.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		4.00000	4	23.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,012.00000	1,031	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		22.00000	21	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		28.00000	29	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,038.00000	2,019	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		3.00000	3	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,013.00000	3,994	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,010.00000	5,991	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,010.00000	7,991	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,891.00000	3,910	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,891.00000	2,910	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		1.00000	1	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,895.00000	1,914	23.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		5.00000	4	23.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		921.00000	939	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		31.00000	29	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		25.00000	25	24.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,134.00000	2,116	24.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,113.00000	4,093	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,110.00000	6,091	33.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,110.00000	8,091	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,791.00000	3,810	25.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,791.00000	2,810	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		1.00000	1	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,796.00000	1,815	22.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		5.00000	5	22.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		833.00000	850	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		42.00000	41	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		22.00000	23	24.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,231.00000	2,213	24.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,212.00000	4,193	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,210.00000	6,191	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,210.00000	8,191	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,841.00000	3,860	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,841.00000	2,860	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		1.00000	1	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,845.00000	1,864	22.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		5.00000	5	22.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		877.00000	894	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		36.00000	35	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		23.00000	24	24.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,183.00000	2,164	24.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,162.00000	4,143	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,160.00000	6,141	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,160.00000	8,141	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,941.00000	3,960	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,941.00000	2,960	30.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	1	30.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,945.00000	1,964	23.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		4.00000	4	23.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		966.00000	984	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		26.00000	25	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		26.00000	27	24.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,086.00000	2,067	24.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	3	28.61	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	10.80	Put		4,063.00000	4,044	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,060.00000	6,041	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,060.00000	8,041	37.19	0.00	0	250.00
ZAAD On 14/06/2010 Currency Future			6.80010	6.78300		16.44	0.00	0	
ZAAD On 14/06/2010 Currency Future	6.80	Call		360.00000	367	16.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		377.00000	367	16.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		382.00000	390	16.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		349.00000	340	16.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		324.00000	331	16.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		441.00000	431	16.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		456.00000	465	16.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		273.00000	265	16.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		483.00000	492	16.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		250.00000	242	16.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		430.00000	439	16.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		297.00000	289	16.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		511.00000	521	16.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		228.00000	220	16.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		406.00000	414	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		323.00000	314	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,283.00000	4,300	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,283.00000	3,300	24.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	0	24.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,289.00000	2,306	23.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		6.00000	6	23.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,308.00000	1,324	16.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		25.00000	24	16.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		80.00000	82	22.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,797.00000	1,782	22.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		10.00000	10	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,727.00000	3,710	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	28.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,720.00000	5,703	28.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,718.00000	7,701	31.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,233.00000	4,250	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,233.00000	3,250	24.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		0.00000	0	24.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,239.00000	2,256	22.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		6.00000	6	22.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,260.00000	1,276	16.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	5.55	Put		27.00000	26	16.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		78.00000	79	22.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,845.00000	1,829	22.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		9.00000	9	24.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,776.00000	3,759	24.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,770.00000	5,753	28.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,768.00000	7,751	31.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,183.00000	4,200	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,183.00000	3,200	25.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	25.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,190.00000	2,207	22.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		7.00000	7	22.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,212.00000	1,228	16.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		29.00000	28	16.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		75.00000	77	23.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,892.00000	1,877	23.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		9.00000	9	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,826.00000	3,809	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,820.00000	5,803	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,818.00000	7,801	31.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,133.00000	4,150	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,133.00000	3,151	25.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,140.00000	2,157	22.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		7.00000	7	22.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,164.00000	1,180	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		31.00000	30	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		73.00000	74	23.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,940.00000	1,924	23.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		8.00000	8	24.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,875.00000	3,858	24.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,870.00000	5,853	28.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,868.00000	7,851	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		3,983.00000	4,000	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		2,985.00000	3,002	26.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		2.00000	2	26.90	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	4.80	Call			1,992.00000	2,009	21.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			9.00000	9	21.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			1,022.00000	1,037	15.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			39.00000	37	15.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			67.00000	68	23.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			2,084.00000	2,068	23.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			7.00000	7	24.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			4,024.00000	4,007	24.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			3.00000	3	28.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			6,020.00000	6,003	28.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	31.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			8,018.00000	8,001	31.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			3,883.00000	3,900	18.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	18.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			2,885.00000	2,902	26.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			2.00000	2	26.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			1,894.00000	1,911	20.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			11.00000	10	20.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			936.00000	951	15.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			53.00000	51	15.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			60.00000	61	23.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			2,177.00000	2,161	23.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			7.00000	7	25.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			4,124.00000	4,107	25.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			3.00000	3	29.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			6,120.00000	6,102	29.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	31.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			8,118.00000	8,101	31.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			4,033.00000	4,050	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	17.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			3,034.00000	3,051	26.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			1.00000	1	26.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			2,042.00000	2,059	21.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			9.00000	8	21.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,069.00000	1,084	15.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			36.00000	34	15.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			69.00000	70	23.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			2,036.00000	2,020	23.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			7.00000	8	24.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			3,974.00000	3,957	24.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			3.00000	3	28.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,970.00000	5,953	28.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	31.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			7,968.00000	7,951	31.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for Derivatives:</b>							<b>120,040,261.38</b>	<b>7,182</b>	<b>1,026,074.00</b>

**Grand Total:** 120,040,261.38 7,182 1,026,074.00