



# Daily MTM Report

Daily summary for 21/10/2009

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			7.30500		7.33300			0.00	0	0.00
R155 On 31/08/2011 Bond			7.54500		7.62000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.57000		8.57500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.19000		9.19500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.64500		8.64500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.09500		9.09500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.11000		9.11500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.71000		8.71000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.27000		9.27000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.26000		9.27000			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			8.79500	8.80500			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			7.44860	7.42410		18.63	88,675,583.00	11,905	353,469.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		485.00000	506	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		61.00000	57	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		248.00000	265	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		174.00000	166	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		221.00000	238	18.66	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		197.00000	189	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		121.00000	128	19.98	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		396.00000	379	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		200.00000	212	18.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		226.00000	214	18.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		307.00000	325	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		133.00000	127	18.73	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		41.00000	42	22.94	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		866.00000	844	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		200.00000	212	18.63	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		226.00000	214	18.63	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		164.00000	174	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		290.00000	275	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		181.00000	192	18.90	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		257.00000	243	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		134.00000	142	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		359.00000	343	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		109.00000	115	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		435.00000	417	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		98.00000	104	20.52	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		474.00000	455	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		164.00000	174	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		290.00000	275	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		148.00000	157	19.44	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		324.00000	308	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		66.00000	69	21.60	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		642.00000	621	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		34.00000	35	23.48	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		960.00000	936	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Call			80.00000	85	21.06	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			556.00000	536	21.06	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			109.00000	115	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			435.00000	417	20.25	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			60.00000	63	21.86	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			686.00000	664	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			121.00000	128	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			396.00000	379	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			9.00000	9	28.06	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,785.00000	1,760	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,776.00000	4,751	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	41.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,976.00000	5,951	41.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	44.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,176.00000	7,151	44.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			13.00000	13	26.45	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,489.00000	1,465	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			339.00000	358	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			115.00000	109	18.76	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			73.00000	77	21.33	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			599.00000	578	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			73.00000	77	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			599.00000	578	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			54.00000	57	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			730.00000	708	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			45.00000	47	22.67	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			821.00000	798	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			45.00000	47	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			821.00000	798	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	39.93	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,576.00000	5,551	39.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.31	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,126.00000	3,102	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	36.74	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,876.00000	4,851	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			2.00000	2	30.19	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,478.00000	2,454	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			60.00000	63	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			686.00000	664	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			89.00000	94	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			515.00000	495	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			16.00000	16	25.91	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,392.00000	1,367	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			18.00000	19	25.37	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	8.70	Put			1,294.00000	1,270	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			49.00000	51	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			775.00000	753	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			37.00000	38	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			913.00000	890	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			31.00000	32	23.75	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			1,007.00000	983	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			26.00000	26	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,102.00000	1,078	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			24.00000	24	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,150.00000	1,126	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			28.00000	29	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,054.00000	1,030	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			37.00000	38	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			913.00000	890	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			28.00000	29	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,054.00000	1,030	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			34.00000	35	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			960.00000	936	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			5.00000	5	29.50	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,081.00000	2,057	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			24.00000	24	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,150.00000	1,126	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			22.00000	22	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,198.00000	1,174	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			22.00000	22	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,198.00000	1,174	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			17.00000	17	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,343.00000	1,318	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			20.00000	20	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,246.00000	1,222	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			12.00000	12	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,538.00000	1,514	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			13.00000	13	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,489.00000	1,465	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			14.00000	14	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,440.00000	1,416	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			18.00000	19	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,294.00000	1,270	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			12.00000	11	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,587.00000	1,563	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			9.00000	9	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,735.00000	1,711	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			8.00000	7	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,884.00000	1,859	28.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.40	Call			7.00000	6	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,983.00000	1,958	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			6.00000	6	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,032.00000	2,007	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			8.00000	7	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,884.00000	1,859	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			5.00000	5	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,131.00000	2,106	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			6.00000	6	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,032.00000	2,007	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			3.00000	3	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,379.00000	2,354	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1.00000	1	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,727.00000	2,703	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			2.00000	2	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,578.00000	2,553	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	3	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,428.00000	2,404	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	3	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,428.00000	2,404	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			2.00000	2	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,628.00000	2,603	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	1	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,927.00000	2,902	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			3,027.00000	3,002	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,077.00000	3,052	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,176.00000	3,152	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,376.00000	3,352	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,626.00000	3,602	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,576.00000	3,552	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,476.00000	3,452	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	1	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,877.00000	2,852	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,977.00000	2,952	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			0.00000	0	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,226.00000	3,202	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	0	31.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,326.00000	3,302	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,376.00000	3,352	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	1	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,777.00000	2,753	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	2	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,677.00000	2,653	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.31	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,126.00000	3,102	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			0.00000	0	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,276.00000	3,252	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	2	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,677.00000	2,653	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,726.00000	3,702	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,676.00000	3,652	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,876.00000	3,852	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,776.00000	3,752	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	36.74	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,876.00000	4,851	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,176.00000	4,151	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			4,076.00000	4,051	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,576.00000	4,551	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,976.00000	4,951	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	39.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,376.00000	5,351	39.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,776.00000	5,751	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,476.00000	4,451	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	38.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,276.00000	5,251	38.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,676.00000	5,651	40.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			10.00000	10	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,686.00000	1,661	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	4	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,279.00000	2,255	29.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,676.00000	4,651	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	41.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,876.00000	5,851	41.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			4.00000	4	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,180.00000	2,156	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	1	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,777.00000	2,753	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,976.00000	3,952	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	38.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,176.00000	5,151	38.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			16.00000	16	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,392.00000	1,367	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,376.00000	4,351	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,176.00000	6,151	42.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	37.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,076.00000	5,051	37.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,676.00000	5,651	40.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,276.00000	6,251	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,276.00000	4,251	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	39.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,476.00000	5,451	39.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	42.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,076.00000	6,051	42.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	39.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,376.00000	5,351	39.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			7.00000	7	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,933.00000	1,908	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	2	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,528.00000	2,503	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,326.00000	4,301	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,926.00000	4,901	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	39.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,526.00000	5,501	39.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	42.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,126.00000	6,101	42.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.46	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 14/12/2009 Currency Future	11.80	Put		4,376.00000	4,351	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		8.00000	8	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,834.00000	1,809	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,626.00000	3,602	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,226.00000	4,201	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,826.00000	4,801	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	39.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,426.00000	5,401	39.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		10.00000	10	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,686.00000	1,661	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,676.00000	4,651	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		3.00000	3	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,329.00000	2,305	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,526.00000	3,502	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,126.00000	4,101	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,726.00000	4,701	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	41.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,826.00000	5,801	41.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,876.00000	3,852	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		14.00000	14	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,440.00000	1,416	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,826.00000	3,802	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,426.00000	4,401	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		9.00000	9	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,785.00000	1,760	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,926.00000	3,902	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,526.00000	4,501	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	37.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		5,126.00000	5,101	37.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	42.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,326.00000	6,301	42.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,476.00000	4,451	34.92	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	13.90	Call			0.00000	0	43.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,476.00000	6,451	43.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	42.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,376.00000	6,351	42.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,426.00000	4,401	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	37.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			5,026.00000	5,001	37.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	42.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,226.00000	6,201	42.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	43.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,576.00000	6,551	43.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,226.00000	4,201	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	39.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,426.00000	5,401	39.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	43.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,626.00000	6,601	43.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	41.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			6,026.00000	6,001	41.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,926.00000	5,901	41.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			20.00000	20	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,246.00000	1,222	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,226.00000	5,201	38.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	40.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,626.00000	5,601	40.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			339.00000	358	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			115.00000	109	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			12.00000	12	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,538.00000	1,514	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,426.00000	3,402	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,126.00000	4,101	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,926.00000	5,901	41.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			277.00000	294	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			153.00000	146	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			567.00000	588	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			42.00000	39	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			121.00000	128	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			396.00000	379	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			609.00000	631	18.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.85	Put			35.00000	32	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1.00000	1	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,727.00000	2,703	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			525.00000	546	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			51.00000	47	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			1.00000	1	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,827.00000	2,803	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,926.00000	4,901	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			525.00000	546	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			51.00000	47	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			653.00000	675	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			29.00000	26	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,874.00000	3,899	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,374.00000	2,399	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			884.00000	907	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			9.00000	8	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,126.00000	8,101	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,124.00000	4,149	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,624.00000	2,649	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,127.00000	1,152	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			3.00000	3	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			98.00000	104	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			474.00000	455	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	46.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,876.00000	7,851	46.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,226.00000	5,201	38.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,424.00000	2,449	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,426.00000	1,450	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			1.00000	1	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,625.00000	1,649	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	46.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,726.00000	7,701	46.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,674.00000	2,699	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,675.00000	1,699	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	25.09	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	6.75	Call			697.00000	720	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			23.00000	21	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	46.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,826.00000	7,801	46.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,574.00000	2,599	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,575.00000	1,600	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	46.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,926.00000	7,901	46.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,524.00000	2,549	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,525.00000	1,550	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	1	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	46.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,976.00000	7,951	46.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,774.00000	2,799	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,775.00000	1,799	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			789.00000	812	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			15.00000	13	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,824.00000	2,849	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,825.00000	1,849	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			836.00000	859	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			12.00000	11	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	45.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,676.00000	7,651	45.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,974.00000	2,999	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			1,974.00000	1,999	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			980.00000	1,003	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			6.00000	5	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	2	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,528.00000	2,503	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	45.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,526.00000	7,501	45.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,074.00000	3,099	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,074.00000	2,099	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,078.00000	1,102	19.99	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	6.35	Put			4.00000	4	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,426.00000	7,401	45.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,124.00000	3,149	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,124.00000	2,149	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	45.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,376.00000	7,351	45.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,174.00000	3,199	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,174.00000	2,199	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,177.00000	1,201	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			3.00000	3	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	45.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,326.00000	7,301	45.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,024.00000	3,049	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,024.00000	2,049	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,028.00000	1,053	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			4.00000	4	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	45.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,476.00000	7,451	45.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,374.00000	3,399	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,376.00000	1,400	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	2	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			446.00000	466	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			72.00000	68	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	44.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,126.00000	7,101	44.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,474.00000	3,499	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,474.00000	2,499	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,475.00000	1,500	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			1.00000	1	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			4,026.00000	4,002	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	44.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			7,026.00000	7,001	44.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	43.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,526.00000	6,501	43.18	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	15.95	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,526.00000	8,501	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,626.00000	4,601	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,626.00000	8,601	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,274.00000	3,299	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,274.00000	2,299	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,276.00000	1,301	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			2.00000	2	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			373.00000	392	18.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			99.00000	94	18.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	43.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,726.00000	6,701	43.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,726.00000	8,701	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,826.00000	6,801	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,826.00000	8,801	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,224.00000	3,249	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,224.00000	2,249	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,227.00000	1,251	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			2.00000	2	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	43.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,776.00000	6,751	43.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,776.00000	8,751	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	44.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,976.00000	6,951	44.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,976.00000	8,951	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			9,026.00000	9,001	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,924.00000	2,949	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,924.00000	1,949	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			931.00000	955	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			7.00000	6	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	44.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put		7,076.00000	7,051	44.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		9,076.00000	9,051	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	44.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,876.00000	6,851	44.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,876.00000	8,851	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,424.00000	3,449	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,576.00000	8,551	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,574.00000	3,599	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	42.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,426.00000	6,401	42.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,426.00000	8,401	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,324.00000	3,349	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,324.00000	2,349	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,326.00000	1,350	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		2.00000	2	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		409.00000	429	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		85.00000	80	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,676.00000	6,651	43.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,676.00000	8,651	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,524.00000	3,549	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,476.00000	8,451	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	44.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,926.00000	6,901	44.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,926.00000	8,901	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,624.00000	3,649	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,624.00000	2,649	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,625.00000	1,649	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	1	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		653.00000	675	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		29.00000	26	18.96	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	15.80	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,376.00000	8,351	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,674.00000	3,699	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,326.00000	8,301	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,774.00000	3,799	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			4.00000	4	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,230.00000	2,205	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,226.00000	8,201	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,824.00000	3,849	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			4.00000	4	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,180.00000	2,156	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,176.00000	8,151	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,724.00000	3,749	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,724.00000	2,749	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,725.00000	1,749	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			743.00000	766	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			19.00000	17	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	4	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,279.00000	2,255	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,276.00000	8,251	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,874.00000	3,899	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,874.00000	2,899	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,875.00000	1,899	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			884.00000	907	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			9.00000	8	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,924.00000	3,949	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,076.00000	8,051	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			3,974.00000	3,999	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,974.00000	2,999	31.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		1,974.00000	1,999	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		980.00000	1,003	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		6.00000	5	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		8,026.00000	8,001	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,024.00000	4,049	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,074.00000	4,099	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.57590	7.55100		18.92	1,515,180.00	200	30,908.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		716.00000	739	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		115.00000	113	18.48	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		680.00000	702	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		129.00000	126	18.51	630,000.00	5	4,005.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		379.00000	396	18.86	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		328.00000	321	18.86	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		356.00000	372	18.89	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		355.00000	346	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		336.00000	349	18.92	3,490,000.00	10	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		385.00000	373	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		167.00000	173	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		866.00000	847	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		792.00000	815	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		91.00000	89	18.41	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		356.00000	372	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		355.00000	346	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		206.00000	213	20.73	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		705.00000	687	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		404.00000	422	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		303.00000	296	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		546.00000	566	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		195.00000	190	18.65	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		285.00000	295	19.53	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		484.00000	469	19.53	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		108.00000	111	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,257.00000	1,235	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		301.00000	312	19.33	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		450.00000	436	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		269.00000	279	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		518.00000	504	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		241.00000	250	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		590.00000	575	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		318.00000	330	19.13	0.00	0	279.00



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	7.65	Put		417.00000	404	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		255.00000	264	19.93	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		554.00000	539	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		185.00000	192	21.13	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		784.00000	766	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		301.00000	312	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		450.00000	436	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		18.00000	18	30.99	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,517.00000	3,492	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		5.00000	5	31.94	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,754.00000	4,729	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		130.00000	134	22.53	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,079.00000	1,058	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		74.00000	75	25.14	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,673.00000	1,649	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		43.00000	43	27.64	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,342.00000	2,317	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		151.00000	156	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		950.00000	930	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		51.00000	51	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,150.00000	2,125	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		195.00000	202	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		744.00000	726	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		217.00000	225	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		666.00000	649	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		176.00000	182	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		825.00000	806	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		137.00000	141	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		1,036.00000	1,015	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		144.00000	148	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		993.00000	972	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		159.00000	164	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		908.00000	888	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		124.00000	128	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,123.00000	1,102	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		113.00000	116	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,212.00000	1,190	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		119.00000	122	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,168.00000	1,146	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		104.00000	106	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,303.00000	1,280	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		91.00000	93	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,440.00000	1,417	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		80.00000	82	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,579.00000	1,556	24.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.95	Call			87.00000	89	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,486.00000	1,463	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			95.00000	97	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,394.00000	1,371	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			66.00000	67	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,815.00000	1,791	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			61.00000	62	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,910.00000	1,886	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			55.00000	56	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			2,054.00000	2,030	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			59.00000	60	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,958.00000	1,934	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			51.00000	51	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,150.00000	2,125	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			14.00000	14	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,963.00000	3,938	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			53.00000	54	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,102.00000	2,078	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			41.00000	42	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,390.00000	2,366	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			36.00000	37	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,535.00000	2,511	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			30.00000	30	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,779.00000	2,754	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			35.00000	35	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,584.00000	2,559	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			40.00000	40	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,439.00000	2,414	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			40.00000	40	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,439.00000	2,414	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			34.00000	34	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,633.00000	2,608	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			34.00000	34	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,633.00000	2,608	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			26.00000	26	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,975.00000	2,950	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			25.00000	25	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			3,024.00000	2,999	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			27.00000	27	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,926.00000	2,901	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			24.00000	24	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,073.00000	3,048	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			22.00000	22	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,221.00000	3,196	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			19.00000	19	30.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,468.00000	3,443	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		16.00000	16	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,715.00000	3,690	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		17.00000	16	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,666.00000	3,641	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		18.00000	18	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,567.00000	3,542	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		17.00000	17	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,616.00000	3,591	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		21.00000	21	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,320.00000	3,295	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		21.00000	21	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,270.00000	3,245	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		19.00000	19	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,418.00000	3,393	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		18.00000	18	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,517.00000	3,492	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		20.00000	20	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,369.00000	3,344	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		23.00000	23	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,172.00000	3,147	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		24.00000	24	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,073.00000	3,048	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		21.00000	21	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,270.00000	3,245	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		16.00000	16	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,765.00000	3,740	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		14.00000	14	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,903.00000	3,878	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		15.00000	15	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,814.00000	3,789	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		15.00000	15	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,814.00000	3,789	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		15.00000	15	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,864.00000	3,839	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		12.00000	12	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,111.00000	4,086	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		14.00000	14	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,913.00000	3,888	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		10.00000	11	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,209.00000	4,185	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		14.00000	13	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		4,013.00000	3,988	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		13.00000	13	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,062.00000	4,037	32.52	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 15/03/2010 Currency Future	9.75	Call			47.00000	47	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,246.00000	2,221	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			36.00000	37	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,535.00000	2,511	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			31.00000	31	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,730.00000	2,706	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			29.00000	29	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,828.00000	2,803	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			3.00000	4	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			5,002.00000	4,978	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			57.00000	58	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			2,006.00000	1,982	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			13.00000	13	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,062.00000	4,037	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,150.00000	6,125	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			64.00000	64	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,863.00000	1,838	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			21.00000	21	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,320.00000	3,295	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			6,000.00000	5,975	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			69.00000	69	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,768.00000	1,744	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,900.00000	5,875	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			71.00000	72	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,720.00000	1,696	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			18.00000	18	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,567.00000	3,542	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,850.00000	5,825	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			77.00000	78	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,626.00000	1,602	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1.00000	1	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,750.00000	5,725	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			9.00000	9	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,308.00000	4,284	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,400.00000	6,375	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			49.00000	49	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,198.00000	2,173	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			11.00000	12	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,160.00000	4,136	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			10.00000	10	32.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,259.00000	4,234	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		1.00000	1	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,350.00000	6,325	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		9.00000	9	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,308.00000	4,284	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		8.00000	8	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,407.00000	4,382	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		7.00000	7	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,506.00000	4,481	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		0.00000	1	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,599.00000	6,575	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		45.00000	45	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,294.00000	2,269	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		16.00000	16	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,765.00000	3,740	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		10.00000	10	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,259.00000	4,234	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		9.00000	9	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,358.00000	4,333	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,450.00000	6,425	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,250.00000	6,225	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		66.00000	67	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,815.00000	1,791	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,950.00000	5,925	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		99.00000	101	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,348.00000	1,325	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		1.00000	1	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,650.00000	5,625	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		87.00000	89	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,486.00000	1,463	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		23.00000	24	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,122.00000	3,098	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		17.00000	17	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,616.00000	3,591	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		1.00000	1	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,800.00000	5,775	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		20.00000	20	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,369.00000	3,344	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		15.00000	15	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,864.00000	3,839	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		1.00000	1	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		6,050.00000	6,025	30.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Call			25.00000	25	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			3,024.00000	2,999	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			23.00000	24	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,122.00000	3,098	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			1.00000	1	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,700.00000	5,675	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			84.00000	85	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,533.00000	1,509	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			6,100.00000	6,075	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			1.00000	1	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,600.00000	5,576	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			28.00000	28	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,877.00000	2,852	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			2.00000	2	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,451.00000	5,426	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			29.00000	29	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,828.00000	2,803	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			2.00000	2	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,401.00000	5,376	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			2.00000	2	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,301.00000	5,276	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			32.00000	33	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,681.00000	2,657	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			30.00000	30	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,779.00000	2,754	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			2.00000	2	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,351.00000	5,326	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			38.00000	38	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,487.00000	2,462	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			4.00000	4	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,953.00000	4,928	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			45.00000	45	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,294.00000	2,269	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			4.00000	4	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,853.00000	4,829	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			229.00000	237	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			628.00000	611	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			5.00000	5	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,804.00000	4,779	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			35.00000	35	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,584.00000	2,559	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			32.00000	33	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,681.00000	2,657	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.70	Put		5,152.00000	5,127	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		43.00000	43	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,342.00000	2,317	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		4.00000	4	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,903.00000	4,878	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		49.00000	49	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,198.00000	2,173	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		59.00000	60	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,958.00000	1,934	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		5.00000	5	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,804.00000	4,779	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		64.00000	64	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,863.00000	1,838	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		5.00000	6	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,704.00000	4,680	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,901.00000	3,926	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,403.00000	2,428	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		954.00000	979	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		53.00000	53	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		3.00000	3	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,102.00000	5,077	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,099.00000	8,074	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,151.00000	4,176	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,652.00000	2,677	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,180.00000	1,206	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		29.00000	30	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,849.00000	7,824	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		486.00000	505	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		235.00000	229	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		77.00000	78	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,626.00000	1,602	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		71.00000	72	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,720.00000	1,696	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		53.00000	54	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,102.00000	2,078	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		7.00000	8	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,456.00000	4,432	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,453.00000	2,478	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	25.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,467.00000	1,492	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		16.00000	16	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		611.00000	632	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		160.00000	156	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		7.00000	7	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,556.00000	4,531	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		1.00000	2	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,550.00000	5,526	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,602.00000	2,627	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	1	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,612.00000	1,637	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		11.00000	11	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		1,661.00000	1,686	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		10.00000	10	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		753.00000	776	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		102.00000	100	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		2,702.00000	2,727	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		1.00000	1	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		1,710.00000	1,735	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		9.00000	9	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		2,503.00000	2,528	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		2.00000	2	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		1,515.00000	1,540	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		14.00000	14	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		645.00000	666	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		144.00000	140	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		2,802.00000	2,827	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		1.00000	1	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		1,808.00000	1,833	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		7.00000	7	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		871.00000	895	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		70.00000	69	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,852.00000	2,877	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,858.00000	1,882	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		7.00000	6	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		912.00000	936	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		61.00000	60	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		6.00000	6	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,655.00000	4,630	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,002.00000	3,027	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,006.00000	2,030	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		5.00000	5	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,041.00000	1,067	18.44	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.55	Put			40.00000	41	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			2.00000	2	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,501.00000	5,476	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,052.00000	3,076	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,055.00000	2,080	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			4.00000	4	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,087.00000	1,113	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			36.00000	37	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,151.00000	3,176	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			0.00000	0	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,154.00000	2,179	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			3.00000	3	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			430.00000	448	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			279.00000	273	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,101.00000	3,126	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	0	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,105.00000	2,130	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			4.00000	4	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,134.00000	1,159	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			33.00000	34	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			404.00000	422	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			303.00000	296	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			2,952.00000	2,977	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			1,956.00000	1,981	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			5.00000	5	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			997.00000	1,022	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			46.00000	46	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,201.00000	3,226	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			0.00000	0	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,204.00000	2,229	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			3.00000	3	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,228.00000	1,253	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			27.00000	27	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			457.00000	476	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			256.00000	250	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,351.00000	3,376	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	0	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,353.00000	2,378	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			2.00000	2	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,370.00000	1,396	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			19.00000	20	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,451.00000	3,476	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	30.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.60	Call		3.00000	3	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		5,052.00000	5,027	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		1.00000	1	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,550.00000	6,525	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,549.00000	8,524	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		0.00000	0	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,649.00000	6,625	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,649.00000	8,624	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		3,251.00000	3,276	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		0.00000	0	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		2,254.00000	2,279	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		3.00000	3	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,275.00000	1,300	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		24.00000	24	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		0.00000	0	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,749.00000	6,725	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,749.00000	8,724	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		0.00000	0	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,849.00000	6,825	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,849.00000	8,824	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		0.00000	0	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,799.00000	6,775	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,799.00000	8,774	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		0.00000	0	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,999.00000	6,975	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,999.00000	8,974	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		0.00000	0	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		7,049.00000	7,024	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		9,049.00000	9,024	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		2,902.00000	2,927	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		1.00000	1	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		1,907.00000	1,932	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		6.00000	6	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		0.00000	0	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		7,099.00000	7,074	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		9,099.00000	9,074	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		0.00000	0	32.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,899.00000	6,875	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,899.00000	8,874	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,401.00000	3,426	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,418.00000	1,444	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			17.00000	18	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			578.00000	598	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			177.00000	173	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			6.00000	6	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,605.00000	4,580	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,599.00000	8,574	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,501.00000	3,526	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			1.00000	1	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,500.00000	6,475	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,499.00000	8,474	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,551.00000	3,576	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,553.00000	2,577	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	2	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,564.00000	1,589	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			13.00000	13	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,449.00000	8,424	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,301.00000	3,326	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,304.00000	2,328	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			3.00000	3	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,323.00000	1,348	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			22.00000	22	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			515.00000	535	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			214.00000	209	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			0.00000	0	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,699.00000	6,675	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,699.00000	8,674	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			0.00000	0	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,949.00000	6,925	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,949.00000	8,924	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,651.00000	3,676	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	31.92	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	15.90	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,349.00000	8,324	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,701.00000	3,726	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,300.00000	6,275	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,299.00000	8,274	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,751.00000	3,776	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,752.00000	2,777	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,759.00000	1,784	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			8.00000	8	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			831.00000	854	18.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			80.00000	79	18.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,249.00000	8,224	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,851.00000	3,876	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,852.00000	2,877	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,858.00000	1,882	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	6	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			912.00000	936	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			61.00000	60	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,149.00000	8,124	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,001.00000	4,026	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,002.00000	3,027	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,006.00000	2,030	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	5	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,041.00000	1,067	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			40.00000	41	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,999.00000	7,974	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			3,951.00000	3,976	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			8,049.00000	8,024	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,051.00000	4,076	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	33.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	15.50	Put		7,949.00000	7,924	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call		4,101.00000	4,126	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put		0.00000	0	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,101.00000	3,126	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,105.00000	2,130	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		4.00000	4	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,134.00000	1,159	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		33.00000	34	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call		0.00000	0	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put		7,899.00000	7,874	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.70320	7.67720		18.96	385,160.00	50	17,210.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		879.00000	903	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		152.00000	150	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		497.00000	515	18.84	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		420.00000	412	18.84	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		455.00000	470	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		478.00000	466	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		243.00000	250	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		1,065.00000	1,046	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		474.00000	492	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		447.00000	439	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		437.00000	450	19.12	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		509.00000	497	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		713.00000	735	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		236.00000	232	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		356.00000	367	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		679.00000	664	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		745.00000	767	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		218.00000	214	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		419.00000	432	19.29	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		542.00000	529	19.29	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		162.00000	165	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,585.00000	1,562	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		455.00000	470	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		478.00000	466	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		419.00000	432	19.29	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		542.00000	529	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		371.00000	382	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		643.00000	629	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		342.00000	353	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		715.00000	700	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		402.00000	415	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		575.00000	562	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		293.00000	301	20.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.25	Put		865.00000	848	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		282.00000	290	20.94	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		904.00000	887	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		371.00000	382	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		643.00000	629	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		35.00000	35	31.48	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,507.00000	4,482	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		20.00000	21	33.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,743.00000	5,717	33.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call		1.00000	1	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put		9,824.00000	9,798	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		386.00000	398	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		609.00000	595	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		135.00000	137	24.56	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,858.00000	1,834	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		96.00000	97	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,419.00000	2,394	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		261.00000	269	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		984.00000	966	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		316.00000	326	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		789.00000	773	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		304.00000	313	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		827.00000	810	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		271.00000	279	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		944.00000	926	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		226.00000	232	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		1,149.00000	1,129	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		252.00000	259	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		1,025.00000	1,006	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		234.00000	241	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		1,107.00000	1,087	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		218.00000	224	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		1,191.00000	1,171	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		152.00000	155	23.90	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,675.00000	1,652	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		211.00000	216	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,233.00000	1,213	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		197.00000	201	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,319.00000	1,298	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		203.00000	209	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,276.00000	1,255	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		190.00000	195	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,363.00000	1,341	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		172.00000	176	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,495.00000	1,473	23.24	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	8.90	Call			184.00000	188	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,407.00000	1,385	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			167.00000	170	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,540.00000	1,517	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			157.00000	160	23.74	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,630.00000	1,607	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			178.00000	182	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,451.00000	1,429	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			128.00000	130	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,951.00000	1,927	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			118.00000	119	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,091.00000	2,066	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			125.00000	126	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,997.00000	1,973	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			111.00000	113	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,184.00000	2,159	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			121.00000	123	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			2,044.00000	2,020	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			39.00000	39	31.04	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,262.00000	4,236	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			115.00000	116	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,137.00000	2,113	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			88.00000	89	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,561.00000	2,536	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			77.00000	78	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,800.00000	2,774	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			86.00000	87	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,608.00000	2,583	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			93.00000	94	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,466.00000	2,441	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			135.00000	137	24.56	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,858.00000	1,834	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			108.00000	109	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,231.00000	2,206	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			101.00000	103	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,324.00000	2,300	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			90.00000	92	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,513.00000	2,488	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			81.00000	82	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,704.00000	2,679	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			31.00000	31	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,754.00000	4,728	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			105.00000	106	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,277.00000	2,253	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			99.00000	100	26.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,371.00000	2,347	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		83.00000	84	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,656.00000	2,631	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		79.00000	80	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,752.00000	2,726	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		30.00000	30	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,803.00000	4,777	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		101.00000	103	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,324.00000	2,300	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		81.00000	82	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,704.00000	2,679	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		73.00000	74	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,896.00000	2,870	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		28.00000	28	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,951.00000	4,925	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		93.00000	94	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,466.00000	2,441	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		79.00000	80	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,752.00000	2,726	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		75.00000	76	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,848.00000	2,822	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		71.00000	72	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,944.00000	2,919	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		68.00000	68	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		3,040.00000	3,015	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		26.00000	27	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		5,099.00000	5,073	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		105.00000	106	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,277.00000	2,253	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		29.00000	29	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,902.00000	4,876	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		132.00000	134	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,904.00000	1,880	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		99.00000	100	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,371.00000	2,347	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		108.00000	109	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,231.00000	2,206	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		34.00000	34	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,557.00000	4,531	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		139.00000	142	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,812.00000	1,788	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		132.00000	134	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,904.00000	1,880	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		33.00000	33	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,606.00000	4,580	31.65	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	9.30	Call			143.00000	146	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,766.00000	1,743	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			3,928.00000	3,954	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,433.00000	2,459	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			6.00000	6	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,028.00000	1,053	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			101.00000	100	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			52.00000	52	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,624.00000	3,599	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			13.00000	13	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,586.00000	6,560	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			5.00000	5	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			8,078.00000	8,052	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,177.00000	4,203	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,681.00000	2,708	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			4.00000	4	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,239.00000	1,265	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			61.00000	62	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			57.00000	58	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,380.00000	3,355	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			29.00000	30	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,852.00000	4,826	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			15.00000	15	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,338.00000	6,312	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			6.00000	6	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,829.00000	7,802	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			625.00000	646	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			298.00000	293	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			148.00000	150	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,720.00000	1,697	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			125.00000	126	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,997.00000	1,973	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			40.00000	40	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,213.00000	4,187	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,483.00000	2,509	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,511.00000	1,537	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			34.00000	34	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			53.00000	53	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,575.00000	3,550	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			22.00000	22	33.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,545.00000	5,519	33.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,700.00000	1,725	18.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.00	Put		22.00000	22	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		844.00000	868	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		167.00000	164	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		37.00000	37	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,360.00000	4,334	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		24.00000	24	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,347.00000	5,321	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		50.00000	50	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,722.00000	3,696	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		31.00000	32	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,704.00000	4,678	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		21.00000	21	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,694.00000	5,668	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,731.00000	2,757	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,747.00000	1,773	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		20.00000	20	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		48.00000	48	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,820.00000	3,794	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		20.00000	20	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,793.00000	5,767	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,582.00000	2,608	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,605.00000	1,631	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		28.00000	27	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		777.00000	800	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		200.00000	196	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		329.00000	339	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		752.00000	736	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		69.00000	70	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,992.00000	2,967	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		45.00000	45	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,968.00000	3,942	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		19.00000	19	34.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,942.00000	5,916	34.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,532.00000	2,559	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	5	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,558.00000	1,584	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		31.00000	31	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		44.00000	44	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		4,017.00000	3,991	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		28.00000	28	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		5,000.00000	4,975	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		19.00000	19	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,992.00000	5,966	34.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.70	Call			66.00000	67	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,089.00000	3,063	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			43.00000	43	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			4,066.00000	4,040	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			27.00000	27	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,050.00000	5,024	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			18.00000	18	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			6,041.00000	6,015	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			47.00000	47	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,869.00000	3,844	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			20.00000	20	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,843.00000	5,817	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			2,781.00000	2,807	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			4.00000	4	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			1,795.00000	1,821	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			18.00000	18	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			915.00000	939	18.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			138.00000	136	18.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			77.00000	78	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,800.00000	2,774	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			49.00000	49	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,771.00000	3,745	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,831.00000	2,857	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			3.00000	4	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,843.00000	1,869	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			16.00000	16	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			952.00000	976	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			125.00000	123	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,880.00000	2,907	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,892.00000	1,917	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			14.00000	14	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			990.00000	1,014	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			112.00000	111	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			51.00000	51	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,673.00000	3,647	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			32.00000	32	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,655.00000	4,629	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			21.00000	21	33.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,644.00000	5,618	33.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,030.00000	3,056	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,037.00000	2,063	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			10.00000	10	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,108.00000	1,135	17.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.65	Put		81.00000	82	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		54.00000	54	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,527.00000	3,501	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		23.00000	23	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,495.00000	5,469	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,080.00000	3,106	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		2.00000	2	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,087.00000	2,113	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		9.00000	10	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,151.00000	1,178	17.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		74.00000	75	17.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		55.00000	55	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,478.00000	3,452	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		35.00000	36	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,458.00000	4,432	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		23.00000	23	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,446.00000	5,420	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,129.00000	3,155	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		2.00000	2	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,136.00000	2,162	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		9.00000	9	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,195.00000	1,221	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		67.00000	68	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		521.00000	540	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		394.00000	386	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		56.00000	56	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,429.00000	3,403	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		36.00000	36	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,409.00000	4,383	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		23.00000	23	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,396.00000	5,370	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,179.00000	3,205	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,185.00000	2,212	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		8.00000	8	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		546.00000	565	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		369.00000	362	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		2,980.00000	3,006	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		1,989.00000	2,014	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	11	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,068.00000	1,093	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		90.00000	89	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		11.00000	11	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,834.00000	6,808	34.31	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	11.55	Call			46.00000	46	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,919.00000	3,893	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			11.00000	10	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,883.00000	6,857	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			10.00000	10	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,933.00000	6,907	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,379.00000	3,405	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	2	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,384.00000	2,410	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	6	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,419.00000	1,445	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			42.00000	42	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			654.00000	675	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			277.00000	272	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			26.00000	26	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,149.00000	5,123	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			12.00000	12	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,635.00000	6,609	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,429.00000	3,455	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,465.00000	1,491	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			38.00000	38	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			683.00000	705	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			256.00000	251	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			4.00000	3	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,576.00000	8,550	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,329.00000	3,355	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,334.00000	2,360	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	7	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,373.00000	1,399	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			46.00000	46	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			12.00000	12	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,685.00000	6,659	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			3.00000	3	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,676.00000	8,650	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,229.00000	3,255	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,235.00000	2,261	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,283.00000	1,309	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			56.00000	56	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			571.00000	591	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			344.00000	338	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			11.00000	11	34.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,784.00000	6,758	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			3.00000	3	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,776.00000	8,750	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			3.00000	3	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,876.00000	8,850	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			3.00000	3	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,826.00000	8,800	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			66.00000	67	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,089.00000	3,063	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			27.00000	27	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,050.00000	5,024	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			10.00000	9	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			7,032.00000	7,006	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			3.00000	2	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			9,025.00000	8,999	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			10.00000	9	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			7,032.00000	7,006	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			2,930.00000	2,956	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	3	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			1,940.00000	1,965	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			13.00000	12	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			64.00000	65	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,137.00000	3,112	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			9.00000	9	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			7,082.00000	7,056	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			2.00000	2	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			9,075.00000	9,049	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			63.00000	63	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,186.00000	3,160	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			9.00000	9	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,132.00000	7,106	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			2.00000	2	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			9,125.00000	9,099	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			3.00000	3	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,926.00000	8,899	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			3.00000	3	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,626.00000	8,600	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,478.00000	3,504	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			13.00000	13	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,536.00000	6,510	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			4.00000	3	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,526.00000	8,500	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,528.00000	3,554	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	28.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.15	Call			14.00000	14	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,486.00000	6,460	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			4.00000	4	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,477.00000	8,450	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,628.00000	3,654	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,632.00000	2,658	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			5.00000	5	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,652.00000	1,678	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			25.00000	25	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			810.00000	833	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			183.00000	180	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			14.00000	15	34.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,387.00000	6,361	34.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			4.00000	4	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,377.00000	8,351	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,678.00000	3,704	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			4.00000	4	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,327.00000	8,301	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,778.00000	3,804	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			16.00000	16	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,239.00000	6,213	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			4.00000	4	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,227.00000	8,201	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,828.00000	3,854	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			16.00000	17	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,189.00000	6,163	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			5.00000	4	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,177.00000	8,151	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,728.00000	3,754	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,731.00000	2,757	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,747.00000	1,773	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			20.00000	20	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			879.00000	903	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			152.00000	150	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			38.00000	38	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,311.00000	4,285	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			15.00000	16	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,288.00000	6,262	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			4.00000	4	34.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.95	Put		8,277.00000	8,251	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		3,878.00000	3,904	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		1.00000	1	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,880.00000	2,907	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,892.00000	1,917	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		14.00000	14	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		990.00000	1,014	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		112.00000	111	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		41.00000	41	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		4,164.00000	4,138	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		17.00000	17	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		6,140.00000	6,114	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		5.00000	5	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		8,128.00000	8,101	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		42.00000	42	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		4,115.00000	4,089	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		18.00000	18	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		6,090.00000	6,065	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		3,978.00000	4,004	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		2,980.00000	3,006	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		1,989.00000	2,014	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	11	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,068.00000	1,093	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		90.00000	89	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		5.00000	5	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		8,028.00000	8,002	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,028.00000	4,054	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		5.00000	5	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,978.00000	7,952	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,078.00000	4,104	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		5.00000	5	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,928.00000	7,902	34.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.83060	7.80390		18.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		560.00000	574	18.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		556.00000	544	18.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		603.00000	619	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		499.00000	488	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		541.00000	555	19.11	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		587.00000	575	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		581.00000	596	18.89	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.75	Put		527.00000	515	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		506.00000	519	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		652.00000	639	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		523.00000	537	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		619.00000	606	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		473.00000	486	19.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		719.00000	705	19.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		443.00000	455	19.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		790.00000	775	19.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		541.00000	555	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		587.00000	575	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		378.00000	388	20.68	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		974.00000	958	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		458.00000	470	19.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		754.00000	740	19.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		403.00000	413	20.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		899.00000	883	20.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		416.00000	427	20.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		862.00000	846	20.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,407.00000	3,434	24.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		3.00000	3	24.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,417.00000	2,444	20.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		13.00000	14	20.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,474.00000	1,501	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		70.00000	70	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		750.00000	770	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		347.00000	339	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		136.00000	138	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,732.00000	2,707	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		65.00000	65	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,661.00000	4,635	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		35.00000	36	33.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,631.00000	6,605	33.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		18.00000	18	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,614.00000	8,588	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,556.00000	3,583	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		2.00000	2	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,565.00000	2,592	21.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		11.00000	11	21.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,608.00000	1,635	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		54.00000	54	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		835.00000	857	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		282.00000	276	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		145.00000	147	25.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,591.00000	2,567	25.73	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 13/09/2010 Currency Future	12.25	Call			68.00000	69	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,514.00000	4,488	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			37.00000	37	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,483.00000	6,457	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			20.00000	20	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,466.00000	8,439	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,506.00000	3,533	25.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	25.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,515.00000	2,542	20.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			12.00000	12	20.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,563.00000	1,590	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			59.00000	59	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			806.00000	827	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			302.00000	296	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			142.00000	144	25.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,638.00000	2,613	25.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			67.00000	68	30.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,563.00000	4,537	30.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			36.00000	37	33.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,532.00000	6,506	33.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			19.00000	19	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,515.00000	8,489	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,656.00000	3,683	25.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			2.00000	2	25.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,663.00000	2,690	21.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			9.00000	9	21.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,699.00000	1,726	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			45.00000	46	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			896.00000	919	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			242.00000	238	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			152.00000	154	25.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,498.00000	2,474	25.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call			71.00000	72	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,417.00000	4,391	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			38.00000	38	33.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,384.00000	6,358	33.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			21.00000	21	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,367.00000	8,340	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,706.00000	3,732	25.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			2.00000	2	25.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,713.00000	2,739	21.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			9.00000	9	21.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,745.00000	1,772	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			41.00000	42	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			928.00000	951	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 13/09/2010 Currency Future	7.10	Put			224.00000	220	17.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			155.00000	158	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,452.00000	2,427	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			72.00000	73	29.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,368.00000	4,342	29.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			39.00000	39	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,335.00000	6,308	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			21.00000	21	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,317.00000	8,291	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,756.00000	3,782	26.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,762.00000	2,789	21.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			8.00000	8	21.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,792.00000	1,819	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			38.00000	38	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			961.00000	984	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			207.00000	203	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			159.00000	162	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,405.00000	2,381	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			74.00000	74	29.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,320.00000	4,294	29.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			39.00000	40	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,285.00000	6,259	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			22.00000	22	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,268.00000	8,241	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,855.00000	3,882	26.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	1	26.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,861.00000	2,888	22.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	22.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,885.00000	1,912	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			31.00000	31	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,028.00000	1,053	17.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			174.00000	172	17.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			167.00000	170	25.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,313.00000	2,289	25.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			76.00000	77	29.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,222.00000	4,196	29.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			40.00000	41	33.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,187.00000	6,160	33.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			23.00000	23	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,169.00000	8,142	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,905.00000	3,932	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,910.00000	2,937	22.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			6.00000	7	22.56	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 13/09/2010 Currency Future	5.90	Call			1,932.00000	1,959	18.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			28.00000	29	18.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,064.00000	1,088	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			160.00000	158	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			171.00000	174	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,267.00000	2,243	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			78.00000	79	29.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,174.00000	4,148	29.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			41.00000	42	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,137.00000	6,111	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			23.00000	23	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,119.00000	8,093	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,005.00000	4,032	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,009.00000	3,036	22.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			5.00000	6	22.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,027.00000	2,054	18.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			23.00000	23	18.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,136.00000	1,162	17.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			132.00000	131	17.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			180.00000	183	24.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,176.00000	2,152	24.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			81.00000	82	29.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,077.00000	4,051	29.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			43.00000	43	32.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			6,039.00000	6,012	32.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			24.00000	25	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			8,020.00000	7,994	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			3,955.00000	3,982	27.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			1.00000	1	27.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			2,960.00000	2,987	22.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			6.00000	6	22.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call			1,979.00000	2,006	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			26.00000	26	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,099.00000	1,125	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			146.00000	144	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			176.00000	179	24.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			2,222.00000	2,198	24.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			79.00000	80	29.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			4,125.00000	4,100	29.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			42.00000	42	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			6,088.00000	6,062	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			24.00000	24	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			8,070.00000	8,043	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call			4,055.00000	4,081	27.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,059.00000	3,086	23.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		5.00000	5	23.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,075.00000	2,102	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		22.00000	22	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,177.00000	1,202	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		123.00000	122	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		184.00000	187	24.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		2,130.00000	2,107	24.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		82.00000	83	29.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		4,028.00000	4,002	29.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		43.00000	43	32.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,989.00000	5,963	32.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		25.00000	25	35.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,971.00000	7,944	35.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call		4,105.00000	4,131	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put		1.00000	1	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call		3,109.00000	3,135	23.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put		5.00000	5	23.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call		2,124.00000	2,151	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put		20.00000	20	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call		1,218.00000	1,244	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put		114.00000	113	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call		188.00000	192	24.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put		2,084.00000	2,061	24.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call		83.00000	84	29.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put		3,980.00000	3,954	29.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call		44.00000	44	32.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put		5,940.00000	5,913	32.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call		25.00000	25	35.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put		7,921.00000	7,895	35.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.94950	7.92260		19.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		653.00000	669	19.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		630.00000	619	19.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		634.00000	648	19.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		661.00000	649	19.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		673.00000	690	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		601.00000	590	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		599.00000	612	19.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		726.00000	713	19.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		616.00000	630	19.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		693.00000	681	19.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		550.00000	562	19.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		827.00000	813	19.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		535.00000	547	19.90	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 13/12/2010 Currency Future	8.25	Put		862.00000	847	19.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		520.00000	532	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		897.00000	883	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		582.00000	595	19.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		759.00000	746	19.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		454.00000	465	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,082.00000	1,065	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		442.00000	452	20.78	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,120.00000	1,103	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		565.00000	578	19.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		793.00000	779	19.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		492.00000	504	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		970.00000	954	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		466.00000	477	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,044.00000	1,028	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		479.00000	490	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		1,007.00000	991	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,427.00000	3,454	22.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		5.00000	5	22.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,444.00000	2,471	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		21.00000	21	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,526.00000	1,552	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		103.00000	102	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		836.00000	855	18.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		414.00000	405	18.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		191.00000	194	25.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,768.00000	2,745	25.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		100.00000	101	29.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,677.00000	4,652	29.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		59.00000	60	32.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,637.00000	6,611	32.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		34.00000	35	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,611.00000	8,585	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,527.00000	3,554	23.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		4.00000	4	23.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,541.00000	2,567	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		18.00000	18	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,612.00000	1,638	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		89.00000	88	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		890.00000	909	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		367.00000	359	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		198.00000	202	25.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,676.00000	2,653	25.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		103.00000	104	29.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,580.00000	4,555	29.02	0.00	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	14.40	Call			61.00000	62	32.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,538.00000	6,512	32.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			35.00000	36	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,512.00000	8,486	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,477.00000	3,504	23.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			4.00000	4	23.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,492.00000	2,519	19.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			20.00000	19	19.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,568.00000	1,595	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			96.00000	95	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			863.00000	881	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			390.00000	382	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			194.00000	198	25.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,722.00000	2,699	25.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			101.00000	103	29.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,629.00000	4,603	29.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			60.00000	61	32.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,587.00000	6,562	32.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			34.00000	35	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,562.00000	8,536	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,676.00000	3,703	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			3.00000	3	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,687.00000	2,713	20.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			14.00000	14	20.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,743.00000	1,769	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			70.00000	70	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			975.00000	995	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			302.00000	296	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			210.00000	215	24.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,538.00000	2,515	24.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			108.00000	109	28.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,435.00000	4,410	28.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			63.00000	64	31.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,391.00000	6,365	31.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			37.00000	38	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,365.00000	8,339	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,726.00000	3,753	24.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			3.00000	3	24.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,736.00000	2,762	20.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			13.00000	13	20.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,788.00000	1,814	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			65.00000	64	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,005.00000	1,025	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			282.00000	276	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			215.00000	219	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 13/12/2010 Currency Future	10.20	Put		2,492.00000	2,470	24.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		109.00000	111	28.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,387.00000	4,362	28.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		64.00000	65	31.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,342.00000	6,316	31.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		38.00000	39	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,316.00000	8,290	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,776.00000	3,803	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		3.00000	3	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,784.00000	2,811	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		12.00000	12	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,832.00000	1,859	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		60.00000	59	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,036.00000	1,056	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		263.00000	257	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		219.00000	224	24.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,447.00000	2,424	24.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		111.00000	113	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,339.00000	4,313	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		65.00000	66	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,292.00000	6,267	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		39.00000	40	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,266.00000	8,240	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,825.00000	3,852	24.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		3.00000	3	24.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,833.00000	2,860	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		11.00000	11	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,878.00000	1,904	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		55.00000	55	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,067.00000	1,088	17.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		245.00000	239	17.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		224.00000	228	24.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,401.00000	2,379	24.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		113.00000	115	28.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,290.00000	4,265	28.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		66.00000	67	31.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,243.00000	6,217	31.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		40.00000	41	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,217.00000	8,191	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,875.00000	3,902	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		3.00000	3	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,883.00000	2,909	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		10.00000	10	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,923.00000	1,950	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		51.00000	50	18.29	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,100.00000	1,121	17.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			227.00000	221	17.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			229.00000	233	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,356.00000	2,334	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			115.00000	117	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,242.00000	4,217	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			67.00000	68	31.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,194.00000	6,168	31.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			41.00000	42	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,168.00000	8,142	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			3,925.00000	3,952	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			2.00000	2	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			2,932.00000	2,958	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			9.00000	9	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			1,969.00000	1,995	18.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			46.00000	46	18.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,133.00000	1,154	17.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			210.00000	205	17.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			234.00000	238	24.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,311.00000	2,289	24.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			117.00000	119	28.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,194.00000	4,169	28.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			68.00000	69	31.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			6,145.00000	6,119	31.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			41.00000	43	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			8,119.00000	8,093	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			3,975.00000	4,002	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			2.00000	2	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			2,981.00000	3,008	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			8.00000	8	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,015.00000	2,042	18.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			43.00000	42	18.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,167.00000	1,189	17.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			194.00000	189	17.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			239.00000	244	24.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,266.00000	2,244	24.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			119.00000	121	28.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,146.00000	4,121	28.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			69.00000	70	31.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			6,096.00000	6,070	31.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			42.00000	43	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			8,070.00000	8,044	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,626.00000	3,653	23.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			4.00000	4	23.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,638.00000	2,665	19.90	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 13/12/2010 Currency Future	5.30	Put		15.00000	15	19.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,699.00000	1,725	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		76.00000	76	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		946.00000	965	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		323.00000	316	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		206.00000	210	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,584.00000	2,561	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		106.00000	108	28.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,483.00000	4,458	28.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		62.00000	63	31.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,440.00000	6,414	31.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		37.00000	38	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,414.00000	8,388	34.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,025.00000	4,051	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		2.00000	2	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,030.00000	3,057	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		8.00000	8	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,062.00000	2,089	18.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		39.00000	39	18.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,202.00000	1,227	17.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		179.00000	177	17.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		244.00000	248	24.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,221.00000	2,199	24.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		121.00000	122	28.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		4,098.00000	4,073	28.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		70.00000	71	31.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		6,047.00000	6,021	31.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		43.00000	44	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		8,021.00000	7,994	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,074.00000	4,101	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		2.00000	2	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,080.00000	3,107	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		7.00000	7	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,109.00000	2,136	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		36.00000	36	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,240.00000	1,266	17.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		168.00000	166	17.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		249.00000	253	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		2,176.00000	2,154	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		122.00000	124	28.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		4,050.00000	4,024	28.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		70.00000	71	31.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,998.00000	5,972	31.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		44.00000	44	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,971.00000	7,945	33.92	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			12.37580	12.20090		16.49	20,494,324.80	1,656	37,707.00
£ / R On 14/12/2009 Currency Future	12.20	Call		307.00000	412	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		306.00000	237	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		334.00000	443	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		283.00000	217	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		454.00000	578	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		203.00000	152	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		592.00000	729	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		141.00000	103	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		556.00000	689	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		155.00000	114	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		668.00000	809	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		117.00000	83	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		487.00000	614	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		186.00000	138	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		422.00000	542	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		221.00000	167	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		287.00000	383	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		336.00000	257	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		268.00000	354	16.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		367.00000	279	16.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		218.00000	282	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		468.00000	356	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		234.00000	301	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		433.00000	326	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		250.00000	327	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		399.00000	302	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		178.00000	231	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		577.00000	455	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		167.00000	216	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		616.00000	490	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		128.00000	165	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		777.00000	639	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		156.00000	202	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		655.00000	526	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		146.00000	189	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		695.00000	563	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		120.00000	155	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		819.00000	679	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		105.00000	136	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		904.00000	760	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		112.00000	145	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		861.00000	719	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		98.00000	127	19.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.05	Put			948.00000	801	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			87.00000	112	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,036.00000	886	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			72.00000	92	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,171.00000	1,017	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			54.00000	68	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,403.00000	1,242	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			51.00000	64	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,450.00000	1,288	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			48.00000	60	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,497.00000	1,335	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			51.00000	64	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,450.00000	1,288	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			45.00000	57	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,544.00000	1,381	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			43.00000	54	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,592.00000	1,428	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			36.00000	46	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,736.00000	1,570	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			38.00000	48	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,687.00000	1,522	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			64.00000	82	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,263.00000	1,106	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			81.00000	105	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,081.00000	929	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			60.00000	77	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,309.00000	1,151	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			48.00000	60	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,497.00000	1,335	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			41.00000	51	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,640.00000	1,475	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			38.00000	48	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,687.00000	1,522	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			43.00000	54	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,592.00000	1,428	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			57.00000	72	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,356.00000	1,196	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			64.00000	82	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,263.00000	1,106	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			68.00000	87	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,217.00000	1,061	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			81.00000	105	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,081.00000	929	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			87.00000	112	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,036.00000	886	19.40	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 14/12/2009 Currency Future	13.10	Call			92.00000	119	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			991.00000	843	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			45.00000	57	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,544.00000	1,381	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			60.00000	77	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,309.00000	1,151	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			92.00000	119	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			991.00000	843	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			51.00000	64	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,450.00000	1,288	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			24.00000	30	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,123.00000	1,954	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			33.00000	41	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,832.00000	1,665	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			31.00000	39	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,880.00000	1,713	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			31.00000	39	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,880.00000	1,713	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			30.00000	37	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,929.00000	1,761	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			26.00000	32	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,075.00000	1,906	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			21.00000	26	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,270.00000	2,100	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			23.00000	29	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,172.00000	2,003	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			22.00000	27	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,221.00000	2,051	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			20.00000	25	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,319.00000	2,149	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			14.00000	17	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,713.00000	2,541	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			15.00000	18	25.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,664.00000	2,492	25.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			18.00000	22	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,417.00000	2,247	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			17.00000	21	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,516.00000	2,345	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			15.00000	19	25.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,615.00000	2,443	25.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			13.00000	16	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,812.00000	2,640	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			12.00000	15	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,911.00000	2,739	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			11.00000	13	27.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.20	Put		3,010.00000	2,838	27.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		9.00000	10	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		3,408.00000	3,234	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		30.00000	37	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,929.00000	1,761	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		27.00000	33	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		2,026.00000	1,857	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		36.00000	46	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,736.00000	1,570	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		18.00000	22	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,417.00000	2,247	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		28.00000	35	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,977.00000	1,809	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		19.00000	24	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,368.00000	2,198	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		18.00000	21	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,467.00000	2,296	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		16.00000	20	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		2,565.00000	2,394	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		12.00000	14	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,961.00000	2,788	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		38.00000	48	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,687.00000	1,522	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		35.00000	43	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,784.00000	1,617	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		28.00000	35	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,977.00000	1,809	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		19.00000	24	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,368.00000	2,198	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		14.00000	16	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,763.00000	2,591	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		18.00000	21	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,467.00000	2,296	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		13.00000	15	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,862.00000	2,689	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		22.00000	27	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,221.00000	2,051	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		14.00000	17	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,713.00000	2,541	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		23.00000	29	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,172.00000	2,003	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		3,902.00000	4,077	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,409.00000	2,583	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		8.00000	7	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.30	Call			957.00000	1,118	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			56.00000	42	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			136.00000	177	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			735.00000	601	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			8.00000	9	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,607.00000	3,433	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			3.00000	3	33.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			5,102.00000	4,927	33.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	1	37.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,600.00000	6,425	37.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	42.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			8,100.00000	7,925	42.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,351.00000	4,526	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,855.00000	3,029	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			4.00000	4	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,380.00000	1,552	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			29.00000	26	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			10.00000	12	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,159.00000	2,986	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			4.00000	4	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,653.00000	4,479	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			1.00000	2	36.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,150.00000	5,976	36.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	41.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,650.00000	7,475	41.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,601.00000	4,776	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,104.00000	3,278	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	3	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,623.00000	1,796	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			22.00000	20	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			362.00000	475	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			261.00000	199	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			4.00000	5	32.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,403.00000	4,229	32.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	2	35.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,901.00000	5,726	35.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	40.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,400.00000	7,225	40.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			120.00000	155	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			819.00000	679	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			77.00000	98	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,126.00000	973	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			33.00000	41	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.00	Put		1,832.00000	1,665	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		68.00000	87	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,217.00000	1,061	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		30.00000	37	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,929.00000	1,761	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		35.00000	43	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,784.00000	1,617	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		57.00000	72	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,356.00000	1,196	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,114.00000	2,286	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		13.00000	11	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,141.00000	1,310	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		40.00000	34	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		3.00000	4	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,902.00000	4,728	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	38.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,900.00000	6,725	38.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,899.00000	8,725	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,004.00000	3,179	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		3.00000	3	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,016.00000	2,188	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		15.00000	12	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,046.00000	1,214	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		45.00000	38	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		3.00000	3	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		5,002.00000	4,827	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	39.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		7,000.00000	6,825	39.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,999.00000	8,825	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		1,868.00000	2,041	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		17.00000	15	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		914.00000	1,071	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		63.00000	45	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		2.00000	3	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		5,152.00000	4,977	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	39.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		7,150.00000	6,975	39.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		9,149.00000	8,975	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		2,905.00000	3,079	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		4.00000	3	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,917.00000	2,090	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		16.00000	14	25.87	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	15.30	Call			10.00000	12	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			3,110.00000	2,937	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	39.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			7,100.00000	6,925	39.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			9,099.00000	8,925	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,706.00000	2,880	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			5.00000	4	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,721.00000	1,894	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			20.00000	18	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			787.00000	936	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			86.00000	60	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			204.00000	264	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			503.00000	388	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			9.00000	11	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,308.00000	3,135	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			2.00000	3	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,301.00000	5,127	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	39.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,300.00000	7,125	39.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,299.00000	9,124	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,557.00000	2,731	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			7.00000	6	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,574.00000	1,747	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			24.00000	21	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			8.00000	10	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,457.00000	3,284	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	2	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,451.00000	5,277	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	40.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,450.00000	7,275	40.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,449.00000	9,274	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,508.00000	2,682	28.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			7.00000	6	28.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,526.00000	1,698	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			25.00000	22	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			629.00000	769	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			129.00000	93	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			8.00000	9	29.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,507.00000	3,334	29.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	2	34.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,501.00000	5,327	34.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	40.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.70	Put			7,500.00000	7,325	40.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,499.00000	9,324	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,459.00000	2,632	28.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			8.00000	6	28.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,477.00000	1,649	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			26.00000	23	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			8.00000	9	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,557.00000	3,383	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	2	34.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,551.00000	5,376	34.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	40.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,550.00000	7,375	40.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,549.00000	9,374	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,360.00000	2,533	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			9.00000	7	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			521.00000	651	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			170.00000	125	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			7.00000	9	29.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,656.00000	3,483	29.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	2	35.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,651.00000	5,476	35.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,649.00000	9,474	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,429.00000	1,600	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			28.00000	24	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			2.00000	2	35.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,601.00000	5,426	35.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	40.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,600.00000	7,425	40.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,599.00000	9,424	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,657.00000	2,831	29.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			6.00000	5	29.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,672.00000	1,845	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			21.00000	19	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			747.00000	893	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			96.00000	67	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			191.00000	247	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			540.00000	421	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			9.00000	10	28.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,358.00000	3,185	28.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			2.00000	3	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,351.00000	5,177	34.46	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 14/12/2009 Currency Future	19.55	Call			1.00000	1	40.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,350.00000	7,175	40.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,349.00000	9,174	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,756.00000	2,930	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			5.00000	4	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,770.00000	1,943	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			19.00000	17	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			829.00000	980	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			78.00000	54	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			9.00000	11	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,259.00000	3,085	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			2.00000	3	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,251.00000	5,077	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	39.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,250.00000	7,075	39.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,249.00000	9,074	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,154.00000	3,328	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			3.00000	2	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,163.00000	2,336	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			12.00000	10	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,188.00000	1,358	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			37.00000	32	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			391.00000	508	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			240.00000	182	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			13.00000	15	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,862.00000	2,689	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	4	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,852.00000	4,678	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	38.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,850.00000	6,675	38.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,849.00000	8,675	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,203.00000	3,378	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			3.00000	2	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,212.00000	2,385	27.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			11.00000	9	27.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,236.00000	1,406	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			35.00000	30	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			3.00000	4	33.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,802.00000	4,628	33.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	38.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,800.00000	6,625	38.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	0	42.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.00	Put		8,799.00000	8,625	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,054.00000	3,229	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		3.00000	3	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,065.00000	2,237	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		14.00000	11	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,093.00000	1,261	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		42.00000	36	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		12.00000	14	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,961.00000	2,788	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		3.00000	3	33.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,952.00000	4,778	33.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	38.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,950.00000	6,775	38.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,949.00000	8,775	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		2,955.00000	3,129	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		4.00000	3	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		1,966.00000	2,139	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		15.00000	13	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,001.00000	1,166	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		51.00000	40	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		11.00000	13	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		3,060.00000	2,887	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		3.00000	3	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		5,052.00000	4,877	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	39.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		7,050.00000	6,875	39.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		9,049.00000	8,875	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,805.00000	2,980	30.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		5.00000	4	30.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,819.00000	1,992	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		18.00000	17	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		871.00000	1,024	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		70.00000	48	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		10.00000	12	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,209.00000	3,036	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		2.00000	3	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,201.00000	5,027	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	39.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,200.00000	7,025	39.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,199.00000	9,025	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,607.00000	2,781	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		6.00000	5	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 14/12/2009 Currency Future	11.60	Call			707.00000	851	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			106.00000	75	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	2	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,401.00000	5,227	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,399.00000	9,224	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,310.00000	2,484	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			9.00000	8	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,332.00000	1,503	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			31.00000	27	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			7.00000	8	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,706.00000	3,532	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	35.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,701.00000	5,526	35.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	41.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,700.00000	7,525	41.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,699.00000	9,524	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,253.00000	3,428	32.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			2.00000	2	32.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,261.00000	2,434	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			10.00000	9	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,284.00000	1,454	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			33.00000	29	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			3.00000	4	33.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,752.00000	4,578	33.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	38.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,750.00000	6,575	38.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,749.00000	8,575	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,353.00000	3,528	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			2.00000	2	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	37.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,650.00000	6,475	37.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	1	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,650.00000	8,475	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,303.00000	3,478	33.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			2.00000	2	33.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			3.00000	4	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,702.00000	4,528	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	38.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,700.00000	6,525	38.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	1	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,700.00000	8,525	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,503.00000	3,677	34.11	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 14/12/2009 Currency Future	8.70	Put			2.00000	2	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			4.00000	5	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,503.00000	4,329	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			1.00000	1	37.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,500.00000	6,326	37.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,500.00000	8,325	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,552.00000	3,727	34.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			2.00000	1	34.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			4.00000	5	32.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,453.00000	4,279	32.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			1.00000	1	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,450.00000	6,276	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			1.00000	1	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,450.00000	8,275	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,602.00000	3,777	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			1.00000	1	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			1.00000	1	37.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,400.00000	6,226	37.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			1.00000	1	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,400.00000	8,225	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,652.00000	3,827	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			1.00000	1	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			4.00000	5	32.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,354.00000	4,180	32.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	36.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,350.00000	6,176	36.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			1.00000	1	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,350.00000	8,175	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			3,852.00000	4,027	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			1.00000	1	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			5.00000	6	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			4,154.00000	3,981	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			1.00000	1	42.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			8,150.00000	7,975	42.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			5.00000	7	31.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			4,105.00000	3,931	31.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			1.00000	2	36.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			6,100.00000	5,926	36.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call			3,802.00000	3,977	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			1.00000	1	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			5.00000	6	31.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			4,204.00000	4,030	31.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	1	36.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			6,200.00000	6,026	36.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	1	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			8,200.00000	8,025	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			3,952.00000	4,126	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			1.00000	1	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			6.00000	7	31.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			4,055.00000	3,881	31.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	2	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			6,050.00000	5,876	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	42.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			8,050.00000	7,875	42.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,201.00000	4,376	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			7.00000	8	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,806.00000	3,632	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			2.00000	2	35.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,801.00000	5,626	35.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	41.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,800.00000	7,625	41.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,301.00000	4,476	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			3,752.00000	3,927	35.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			1.00000	1	35.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			5.00000	6	31.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			4,254.00000	4,080	31.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			1.00000	1	36.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			6,250.00000	6,076	36.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			8,250.00000	8,075	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,002.00000	4,176	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			1.00000	1	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			6.00000	7	30.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			4,005.00000	3,831	30.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			1.00000	2	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			6,000.00000	5,826	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	42.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			8,000.00000	7,825	42.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,251.00000	4,426	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			7.00000	8	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put			3,756.00000	3,582	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call			2.00000	2	35.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put			5,751.00000	5,576	35.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call			1.00000	1	41.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put			7,750.00000	7,575	41.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call			4,551.00000	4,726	35.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call			4,401.00000	4,576	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call			3,403.00000	3,578	33.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put			2.00000	2	33.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call			4,451.00000	4,626	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call			3,453.00000	3,627	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put			2.00000	2	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call			4,052.00000	4,226	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put			1.00000	0	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call			6.00000	7	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put			3,955.00000	3,781	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call			1.00000	2	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put			5,951.00000	5,776	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call			1.00000	1	42.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put			7,950.00000	7,775	42.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.58080		12.40450		16.73	528,393.60	42	981.00
£ / R On 15/03/2010 Currency Future	12.40	Call			521.00000	614	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			516.00000	433	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			544.00000	639	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			489.00000	409	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			643.00000	749	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			388.00000	319	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			755.00000	873	16.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			301.00000	242	16.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			726.00000	841	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			321.00000	260	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			816.00000	939	15.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			262.00000	208	15.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			670.00000	779	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			365.00000	298	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			617.00000	721	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			412.00000	340	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			501.00000	589	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			547.00000	458	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			482.00000	565	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			578.00000	485	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			430.00000	501	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			676.00000	570	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			447.00000	520	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			642.00000	539	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			464.00000	542	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			610.00000	511	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			384.00000	447	17.23	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put		779.00000	666	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		370.00000	430	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		815.00000	700	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		318.00000	371	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		964.00000	840	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		356.00000	415	17.49	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		852.00000	734	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		343.00000	399	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		889.00000	769	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		307.00000	357	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		1,002.00000	877	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		285.00000	332	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		1,081.00000	951	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		296.00000	345	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		1,041.00000	914	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		275.00000	320	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		1,121.00000	989	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		256.00000	298	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		1,202.00000	1,067	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		223.00000	259	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,368.00000	1,228	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		194.00000	225	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,540.00000	1,394	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		188.00000	218	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,584.00000	1,437	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		182.00000	210	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,627.00000	1,480	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		176.00000	204	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,672.00000	1,523	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		165.00000	191	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,761.00000	1,610	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		150.00000	173	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,896.00000	1,742	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		155.00000	179	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,850.00000	1,698	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,443.00000	1,609	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		89.00000	78	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,271.00000	3,445	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		17.00000	14	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		208.00000	241	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,453.00000	1,310	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		247.00000	287	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		1,243.00000	1,107	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		103.00000	122	21.90	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,398.00000	2,241	21.90	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	13.50	Call			231.00000	268	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,326.00000	1,187	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			160.00000	184	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,805.00000	1,654	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			170.00000	197	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,716.00000	1,566	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			215.00000	250	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,411.00000	1,269	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			239.00000	277	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,284.00000	1,147	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			266.00000	309	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,161.00000	1,028	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			201.00000	233	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,497.00000	1,352	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			2,928.00000	3,102	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			24.00000	21	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			1,956.00000	2,126	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			51.00000	45	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,056.00000	1,205	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			151.00000	124	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			120.00000	139	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,215.00000	2,059	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			57.00000	67	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,153.00000	2,986	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			29.00000	33	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,125.00000	3,953	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			20.00000	22	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,115.00000	4,941	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,830.00000	3,004	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			25.00000	23	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,861.00000	2,030	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			57.00000	49	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			983.00000	1,119	15.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			179.00000	138	15.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			111.00000	131	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,306.00000	2,151	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			53.00000	63	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,249.00000	3,082	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			28.00000	31	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,224.00000	4,050	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			19.00000	21	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,215.00000	5,040	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,732.00000	2,906	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			27.00000	25	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,767.00000	1,935	18.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.70	Put			62.00000	54	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			914.00000	1,045	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			210.00000	164	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			414.00000	482	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			710.00000	601	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			50.00000	58	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,345.00000	3,177	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			27.00000	30	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,322.00000	4,149	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			19.00000	20	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,314.00000	5,140	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,634.00000	2,808	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			29.00000	27	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,674.00000	1,841	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			69.00000	60	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			848.00000	973	15.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			244.00000	193	15.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			95.00000	113	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,491.00000	2,332	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			46.00000	54	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,442.00000	3,273	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			26.00000	29	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,421.00000	4,248	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			18.00000	20	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,414.00000	5,239	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,487.00000	2,661	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			33.00000	30	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,535.00000	1,701	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			80.00000	70	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			85.00000	101	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,631.00000	2,470	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			42.00000	49	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,587.00000	3,418	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			24.00000	27	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,570.00000	4,396	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			17.00000	19	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,563.00000	5,388	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,585.00000	2,759	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			30.00000	28	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,627.00000	1,794	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			73.00000	63	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			92.00000	109	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,537.00000	2,378	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			45.00000	52	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,490.00000	3,321	23.40	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	16.85	Call			25.00000	28	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,471.00000	4,297	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			18.00000	20	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,463.00000	5,289	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,879.00000	3,053	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			24.00000	22	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,908.00000	2,078	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			54.00000	47	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,019.00000	1,162	15.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			165.00000	131	15.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			115.00000	135	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,261.00000	2,104	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			55.00000	65	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,201.00000	3,034	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			29.00000	32	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,174.00000	4,002	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			20.00000	22	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,165.00000	4,991	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,683.00000	2,857	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			28.00000	26	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,720.00000	1,888	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			66.00000	57	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			881.00000	1,009	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			226.00000	178	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			399.00000	464	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			744.00000	633	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			99.00000	117	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,444.00000	2,286	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			48.00000	56	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,393.00000	3,225	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			26.00000	29	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,372.00000	4,198	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			18.00000	20	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,364.00000	5,189	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,781.00000	2,955	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			26.00000	24	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,814.00000	1,983	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			59.00000	52	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			948.00000	1,081	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			194.00000	150	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			107.00000	126	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,352.00000	2,196	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			51.00000	60	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,297.00000	3,130	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			28.00000	31	24.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.65	Put		4,273.00000	4,100	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		19.00000	21	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		5,264.00000	5,090	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,536.00000	2,710	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		32.00000	29	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,581.00000	1,748	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		76.00000	67	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		785.00000	905	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		281.00000	225	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		88.00000	105	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,584.00000	2,424	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		43.00000	50	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,539.00000	3,370	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		25.00000	28	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,520.00000	4,347	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		17.00000	19	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,513.00000	5,338	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		201.00000	233	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,497.00000	1,352	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,124.00000	3,298	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		20.00000	17	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,147.00000	2,320	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		43.00000	39	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,219.00000	1,382	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		114.00000	101	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		567.00000	666	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		463.00000	385	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		137.00000	157	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		2,032.00000	1,877	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		66.00000	78	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,961.00000	2,797	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		33.00000	38	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,928.00000	3,757	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		21.00000	24	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,917.00000	4,743	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		11.00000	12	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,906.00000	6,731	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		4.00000	5	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,899.00000	8,724	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		2,977.00000	3,151	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		23.00000	20	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,003.00000	2,175	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		49.00000	44	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,093.00000	1,249	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		139.00000	118	16.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.45	Call			59.00000	70	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,105.00000	2,939	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			20.00000	22	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			5,066.00000	4,891	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			10.00000	11	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			7,056.00000	6,880	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			3.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			9,049.00000	8,873	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			10.00000	11	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,155.00000	6,980	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			3.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,149.00000	8,973	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			10.00000	11	30.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,205.00000	7,030	30.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			3.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,199.00000	9,023	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			9.00000	10	30.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,355.00000	7,179	30.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			3.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,348.00000	9,173	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			9.00000	10	30.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,454.00000	7,279	30.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			3.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,448.00000	9,272	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			9.00000	10	30.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,504.00000	7,329	30.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			2.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,498.00000	9,322	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			8.00000	9	31.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,554.00000	7,379	31.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			2.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,548.00000	9,372	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,390.00000	2,563	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			35.00000	32	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			697.00000	809	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			343.00000	279	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			39.00000	45	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,684.00000	3,515	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			17.00000	18	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,662.00000	5,488	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			8.00000	9	31.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,654.00000	7,478	31.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			2.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,648.00000	9,472	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			9.00000	10	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.80	Put			7,404.00000	7,229	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			3.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,398.00000	9,222	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	10	30.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,255.00000	7,080	30.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			3.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,248.00000	9,073	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,026.00000	3,200	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			22.00000	19	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,051.00000	2,223	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			46.00000	42	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,131.00000	1,293	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			127.00000	112	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			61.00000	72	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,057.00000	2,891	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			21.00000	23	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			5,016.00000	4,842	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			10.00000	11	30.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			7,006.00000	6,831	30.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			4.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,999.00000	8,824	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,173.00000	3,347	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			19.00000	16	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,196.00000	2,368	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			41.00000	38	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,263.00000	1,427	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			109.00000	96	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			592.00000	693	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			437.00000	362	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			68.00000	81	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,914.00000	2,750	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			22.00000	24	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,867.00000	4,693	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			11.00000	12	29.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,856.00000	6,681	29.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			4.00000	5	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,849.00000	8,674	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,222.00000	3,396	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			18.00000	15	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,244.00000	2,417	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			40.00000	36	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,308.00000	1,472	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			103.00000	91	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			71.00000	84	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,866.00000	2,703	22.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.20	Call			22.00000	24	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,818.00000	4,644	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			11.00000	12	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,807.00000	6,632	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			4.00000	5	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,800.00000	8,624	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,075.00000	3,249	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			21.00000	18	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,099.00000	2,271	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			45.00000	41	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,175.00000	1,337	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			120.00000	106	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			64.00000	75	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			3,009.00000	2,844	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			21.00000	23	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,966.00000	4,792	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			10.00000	12	30.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,956.00000	6,781	30.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			4.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,949.00000	8,774	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			10.00000	11	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			7,105.00000	6,930	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			3.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			9,099.00000	8,923	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,341.00000	2,514	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			37.00000	34	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,398.00000	1,563	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			93.00000	82	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			38.00000	44	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,733.00000	3,563	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			16.00000	18	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,712.00000	5,537	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			8.00000	9	31.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,704.00000	7,528	31.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			2.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,698.00000	9,522	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,293.00000	2,466	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			38.00000	35	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,353.00000	1,517	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			98.00000	86	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			36.00000	42	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,782.00000	3,612	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			16.00000	18	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,762.00000	5,587	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			8.00000	9	31.31	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	20.15	Put		7,753.00000	7,578	31.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		2.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,748.00000	9,572	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,439.00000	2,612	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		34.00000	31	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,489.00000	1,655	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		84.00000	74	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		330.00000	385	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		926.00000	804	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		40.00000	47	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,636.00000	3,466	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		17.00000	19	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,612.00000	5,438	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		8.00000	9	31.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,604.00000	7,428	31.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		2.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,598.00000	9,422	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,369.00000	3,544	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		15.00000	13	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		79.00000	94	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,725.00000	2,563	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		23.00000	26	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,669.00000	4,495	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		12.00000	13	29.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,657.00000	6,482	29.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		5.00000	6	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		8,650.00000	8,475	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		74.00000	87	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,819.00000	2,656	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		23.00000	25	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,768.00000	4,594	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		11.00000	13	29.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,757.00000	6,582	29.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		4.00000	5	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,750.00000	8,574	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,320.00000	3,495	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		16.00000	14	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		76.00000	90	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,772.00000	2,609	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		23.00000	25	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,718.00000	4,545	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		11.00000	13	29.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		6,707.00000	6,532	29.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		4.00000	5	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		8,700.00000	8,525	32.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.95	Call			3,468.00000	3,642	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			13.00000	12	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			12.00000	14	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,558.00000	6,383	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			5.00000	6	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,550.00000	8,375	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,566.00000	3,741	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			12.00000	10	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			13.00000	14	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,458.00000	6,283	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			5.00000	6	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,451.00000	8,276	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,517.00000	3,692	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			13.00000	11	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			12.00000	14	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,508.00000	6,333	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			5.00000	6	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,501.00000	8,325	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,616.00000	3,791	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			11.00000	10	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			13.00000	15	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,408.00000	6,234	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			5.00000	7	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,401.00000	8,226	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,863.00000	4,038	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			8.00000	7	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			14.00000	16	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,160.00000	5,985	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			7.00000	8	31.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			8,152.00000	7,977	31.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			3,913.00000	4,087	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			8.00000	6	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			15.00000	16	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			6,110.00000	5,935	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			7.00000	8	31.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			8,102.00000	7,927	31.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			3,813.00000	3,989	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			9.00000	8	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			14.00000	16	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			6,209.00000	6,035	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			6.00000	8	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			8,202.00000	8,027	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			3,962.00000	4,137	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			8.00000	6	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			124.00000	144	21.40	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	14.45	Put		2,170.00000	2,013	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		30.00000	35	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,076.00000	3,904	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		15.00000	16	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,060.00000	5,886	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		7.00000	8	31.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,053.00000	7,877	31.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,209.00000	4,384	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		5.00000	3	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		146.00000	168	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,941.00000	1,787	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		35.00000	41	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,831.00000	3,660	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		16.00000	18	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,812.00000	5,637	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		8.00000	9	31.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,803.00000	7,628	31.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,259.00000	4,434	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		4.00000	3	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		3,764.00000	3,939	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		10.00000	8	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		14.00000	15	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		6,259.00000	6,085	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		6.00000	7	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		8,252.00000	8,077	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call		4,358.00000	4,533	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		3.00000	2	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		4,557.00000	4,732	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		2.00000	1	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		4,407.00000	4,583	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		3.00000	2	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		3,419.00000	3,593	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		14.00000	12	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		4,457.00000	4,633	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		3.00000	2	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,061.00000	4,235	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		6.00000	5	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		133.00000	153	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		2,078.00000	1,922	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		32.00000	37	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,977.00000	3,806	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		15.00000	17	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,961.00000	5,786	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		7.00000	8	31.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,953.00000	7,777	31.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.40	Call		0.00000	4,186	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		0.00000	5	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		0.00000	148	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		0.00000	1,967	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		0.00000	36	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		0.00000	3,855	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		0.00000	17	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		0.00000	5,836	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		0.00000	8	31.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		0.00000	7,827	31.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.78510	12.60700		16.88	255,702.00	20	539.00
£ / R On 14/06/2010 Currency Future	12.60	Call		682.00000	772	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		675.00000	587	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		703.00000	795	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		646.00000	560	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		794.00000	895	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		537.00000	460	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		896.00000	1,005	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		439.00000	370	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		869.00000	976	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		462.00000	391	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		950.00000	1,064	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		393.00000	329	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		818.00000	921	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		511.00000	436	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		747.00000	844	16.38	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		590.00000	509	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		662.00000	749	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		705.00000	614	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		626.00000	706	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		769.00000	670	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		592.00000	666	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		835.00000	731	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		644.00000	727	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		737.00000	642	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		770.00000	869	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		563.00000	484	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		609.00000	685	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		802.00000	700	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		644.00000	727	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		737.00000	642	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		545.00000	613	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		938.00000	828	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		530.00000	596	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		973.00000	861	17.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.25	Call			476.00000	535	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,119.00000	1,000	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			516.00000	580	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			1,009.00000	895	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			439.00000	494	18.16	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,232.00000	1,108	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			270.00000	301	20.30	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			2,063.00000	1,916	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			57.00000	67	24.32	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,950.00000	4,782	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			502.00000	564	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,045.00000	929	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			463.00000	521	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,156.00000	1,035	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			451.00000	507	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,194.00000	1,072	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			428.00000	481	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,271.00000	1,146	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			406.00000	456	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,349.00000	1,221	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			367.00000	412	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,510.00000	1,377	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			325.00000	363	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,718.00000	1,578	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			317.00000	355	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,760.00000	1,620	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			302.00000	338	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,845.00000	1,703	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			295.00000	330	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,888.00000	1,745	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			276.00000	308	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			2,019.00000	1,873	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			282.00000	315	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,975.00000	1,830	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			349.00000	391	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,592.00000	1,456	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			396.00000	445	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,389.00000	1,259	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			376.00000	422	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,469.00000	1,337	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			386.00000	433	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,429.00000	1,298	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			341.00000	382	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,634.00000	1,497	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			309.00000	346	19.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.10	Put		1,802.00000	1,661	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		289.00000	322	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,932.00000	1,787	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		333.00000	372	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,676.00000	1,537	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		358.00000	401	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,551.00000	1,416	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		333.00000	372	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,676.00000	1,537	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		341.00000	382	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,634.00000	1,497	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		376.00000	422	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,469.00000	1,337	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		417.00000	468	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,310.00000	1,183	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		247.00000	275	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,240.00000	2,090	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		170.00000	192	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,913.00000	2,757	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		109.00000	122	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,852.00000	3,687	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		63.00000	73	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,806.00000	4,638	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		35.00000	40	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,778.00000	5,605	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		174.00000	197	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,867.00000	2,712	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		111.00000	125	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,804.00000	3,640	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		65.00000	75	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,758.00000	4,590	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		36.00000	42	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,729.00000	5,557	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,027.00000	4,201	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		20.00000	16	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,558.00000	2,734	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		51.00000	49	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,231.00000	1,377	15.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		224.00000	192	15.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		121.00000	136	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,614.00000	3,451	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		54.00000	63	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		5,047.00000	4,878	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		26.00000	28	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,519.00000	6,343	25.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.60	Call			18.00000	19	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			8,011.00000	7,834	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,466.00000	4,642	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			9.00000	7	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			2,997.00000	3,173	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			40.00000	38	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,592.00000	1,747	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			135.00000	112	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			148.00000	167	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,191.00000	3,032	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			71.00000	82	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,614.00000	4,447	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			29.00000	34	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			6,072.00000	5,899	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			20.00000	21	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,563.00000	7,386	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,713.00000	4,889	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			6.00000	4	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,241.00000	3,418	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			34.00000	32	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,806.00000	1,966	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			99.00000	81	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			166.00000	188	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,959.00000	2,802	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			82.00000	96	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,375.00000	4,211	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			34.00000	39	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,827.00000	5,654	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			21.00000	23	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,314.00000	7,138	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,144.00000	3,320	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			37.00000	35	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,171.00000	2,345	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			64.00000	60	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,308.00000	1,456	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			201.00000	171	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			725.00000	819	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			618.00000	534	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			258.00000	287	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,151.00000	2,002	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			158.00000	179	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			3,051.00000	2,894	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			102.00000	115	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,995.00000	3,830	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,267.00000	2,442	17.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.40	Put		60.00000	57	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,387.00000	1,537	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		180.00000	152	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		106.00000	120	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,899.00000	3,734	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		61.00000	71	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,854.00000	4,686	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,290.00000	3,467	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		33.00000	31	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,316.00000	2,490	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		59.00000	55	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,427.00000	1,578	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		170.00000	143	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		56.00000	65	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,999.00000	4,830	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		229.00000	257	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,372.00000	2,222	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		141.00000	159	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,284.00000	3,124	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		90.00000	103	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,233.00000	4,068	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		49.00000	58	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,192.00000	5,023	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		202.00000	228	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,595.00000	2,443	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		126.00000	142	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,519.00000	3,357	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		77.00000	90	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,470.00000	4,305	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		43.00000	50	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,436.00000	5,265	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		2,900.00000	3,076	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		43.00000	41	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		1,939.00000	2,104	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		82.00000	69	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,131.00000	1,262	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		274.00000	227	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		178.00000	202	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,821.00000	2,666	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		113.00000	127	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,756.00000	3,592	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		67.00000	78	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,710.00000	4,543	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		37.00000	43	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,680.00000	5,508	24.58	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 14/06/2010 Currency Future	9.90	Call			2,753.00000	2,929	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			46.00000	44	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,038.00000	1,158	15.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			331.00000	273	15.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			576.00000	648	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			869.00000	762	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,704.00000	2,880	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			47.00000	45	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,763.00000	1,921	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			106.00000	86	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,008.00000	1,126	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			351.00000	291	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			560.00000	630	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			903.00000	795	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			162.00000	183	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			3,005.00000	2,848	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			104.00000	117	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,947.00000	3,782	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			59.00000	69	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,902.00000	4,734	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			33.00000	38	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,876.00000	5,703	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,607.00000	2,783	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			50.00000	47	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,677.00000	1,834	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			120.00000	98	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			155.00000	175	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,098.00000	2,940	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			100.00000	112	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			4,043.00000	3,877	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			31.00000	36	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,974.00000	5,801	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,510.00000	2,685	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			53.00000	50	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			95.00000	108	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,138.00000	3,973	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			52.00000	61	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			5,095.00000	4,926	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,802.00000	2,978	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			45.00000	43	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,850.00000	2,010	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			93.00000	75	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,068.00000	1,191	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			311.00000	256	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			2,948.00000	3,124	20.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.70	Put		41.00000	39	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,984.00000	2,152	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		77.00000	67	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,164.00000	1,300	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		257.00000	215	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		183.00000	207	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,776.00000	2,621	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		116.00000	130	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,709.00000	3,545	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		69.00000	80	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,662.00000	4,495	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		38.00000	44	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,631.00000	5,459	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,984.00000	2,152	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		77.00000	67	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,164.00000	1,300	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		257.00000	215	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		183.00000	207	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,776.00000	2,621	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		2,655.00000	2,831	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		48.00000	46	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		1,720.00000	1,877	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		113.00000	92	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		979.00000	1,095	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		372.00000	310	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		32.00000	37	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,925.00000	5,752	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		1,634.00000	1,790	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		127.00000	105	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		923.00000	1,034	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		416.00000	349	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		151.00000	171	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		3,144.00000	2,986	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		98.00000	110	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		4,091.00000	3,925	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		30.00000	35	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		6,023.00000	5,850	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,095.00000	3,271	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		38.00000	36	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,122.00000	2,297	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		65.00000	61	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,269.00000	1,416	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		212.00000	181	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		197.00000	222	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,640.00000	2,487	21.52	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	16.05	Call			124.00000	139	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,567.00000	3,404	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			75.00000	87	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,518.00000	4,352	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			41.00000	48	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,484.00000	5,313	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			23.00000	25	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,966.00000	6,790	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			10.00000	12	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,953.00000	8,777	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,029.00000	2,200	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			72.00000	65	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,197.00000	1,338	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			240.00000	203	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			22.00000	24	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			7,065.00000	6,889	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			9.00000	11	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			9,052.00000	8,876	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			22.00000	24	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,165.00000	6,988	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			9.00000	11	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,152.00000	8,975	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			2,851.00000	3,027	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			44.00000	42	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			1,895.00000	2,056	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			88.00000	70	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,099.00000	1,224	15.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			292.00000	239	15.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			138.00000	156	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,331.00000	3,170	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			48.00000	56	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,241.00000	5,071	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			21.00000	23	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,214.00000	7,038	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			9.00000	10	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,202.00000	9,025	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,763.00000	1,921	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			106.00000	86	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,008.00000	1,126	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			351.00000	291	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			560.00000	630	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			903.00000	795	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			129.00000	145	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,472.00000	3,310	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			44.00000	51	24.48	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 14/06/2010 Currency Future	17.95	Put		5,387.00000	5,216	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		20.00000	22	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,363.00000	7,187	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		8.00000	9	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,351.00000	9,174	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		129.00000	145	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,472.00000	3,310	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		20.00000	22	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,413.00000	7,237	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		8.00000	9	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,401.00000	9,224	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		118.00000	133	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,661.00000	3,498	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		39.00000	45	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,582.00000	5,410	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		7.00000	8	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,550.00000	9,373	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		2,461.00000	2,636	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		54.00000	51	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,550.00000	1,704	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		143.00000	119	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		489.00000	549	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		1,082.00000	964	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		19.00000	21	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,612.00000	7,436	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		7.00000	8	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,600.00000	9,423	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,364.00000	2,539	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		57.00000	54	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,468.00000	1,620	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		161.00000	135	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		19.00000	21	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,712.00000	7,535	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		6.00000	8	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,699.00000	9,522	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,412.00000	2,588	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		55.00000	53	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,509.00000	1,662	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		152.00000	127	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		843.00000	949	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		486.00000	413	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		19.00000	21	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,662.00000	7,486	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		7.00000	8	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,650.00000	9,473	27.71	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 14/06/2010 Currency Future	18.10	Call			40.00000	47	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,533.00000	5,362	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			20.00000	22	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,513.00000	7,336	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			7.00000	9	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,500.00000	9,323	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			132.00000	149	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,425.00000	3,264	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			45.00000	53	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,338.00000	5,168	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			8.00000	10	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,301.00000	9,125	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,193.00000	3,369	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			36.00000	33	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,219.00000	2,393	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			62.00000	58	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,347.00000	1,497	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			190.00000	161	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			23.00000	26	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,866.00000	6,690	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			11.00000	13	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,854.00000	8,677	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			24.00000	26	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,817.00000	6,641	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			11.00000	13	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,804.00000	8,628	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,046.00000	3,222	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			39.00000	37	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,074.00000	2,248	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			67.00000	63	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			22.00000	25	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			7,015.00000	6,839	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			10.00000	12	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			9,003.00000	8,826	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			144.00000	163	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,237.00000	3,078	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			51.00000	59	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,144.00000	4,974	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			22.00000	24	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,115.00000	6,939	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			9.00000	11	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			9,102.00000	8,926	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			135.00000	152	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,378.00000	3,217	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			47.00000	54	24.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.85	Put			5,290.00000	5,119	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			21.00000	23	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,264.00000	7,088	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			8.00000	10	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			9,251.00000	9,075	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			19.00000	20	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,762.00000	7,585	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			6.00000	7	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,749.00000	9,572	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			20.00000	22	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,463.00000	7,287	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			7.00000	9	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,450.00000	9,274	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,388.00000	3,565	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			31.00000	29	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			25.00000	27	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,668.00000	6,492	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			12.00000	14	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,655.00000	8,479	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			24.00000	26	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,767.00000	6,591	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			11.00000	13	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,754.00000	8,578	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,339.00000	3,516	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			32.00000	30	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			24.00000	27	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,717.00000	6,542	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			12.00000	14	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,705.00000	8,529	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,486.00000	3,663	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			29.00000	28	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			187.00000	212	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,730.00000	2,577	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			25.00000	28	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,568.00000	6,393	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			13.00000	15	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,556.00000	8,380	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,584.00000	3,761	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			27.00000	26	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			26.00000	29	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,469.00000	6,294	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			14.00000	16	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,457.00000	8,281	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,535.00000	3,712	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			28.00000	27	23.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.10	Call			192.00000	217	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,685.00000	2,532	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			73.00000	85	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,566.00000	4,400	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			13.00000	15	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,506.00000	8,330	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,633.00000	3,810	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			26.00000	25	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			26.00000	29	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,419.00000	6,244	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			14.00000	16	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,407.00000	8,231	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,879.00000	4,055	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			22.00000	20	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			28.00000	32	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,171.00000	5,997	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			16.00000	19	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			8,159.00000	7,984	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			3,928.00000	4,104	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			21.00000	19	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			235.00000	263	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,328.00000	2,178	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			92.00000	106	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			4,185.00000	4,021	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			29.00000	33	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			6,122.00000	5,948	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			17.00000	19	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			8,110.00000	7,934	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			3,830.00000	4,007	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			23.00000	22	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			223.00000	252	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,416.00000	2,267	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			87.00000	101	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			4,280.00000	4,116	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			28.00000	31	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			6,221.00000	6,046	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			16.00000	18	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			8,209.00000	8,033	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			4,221.00000	4,396	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			14.00000	11	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			18.00000	20	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			7,811.00000	7,635	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			4,270.00000	4,445	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			13.00000	10	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			3,978.00000	4,152	24.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.65	Put		21.00000	17	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		241.00000	269	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,284.00000	2,134	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		17.00000	19	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		8,060.00000	7,884	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		3,781.00000	3,958	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		24.00000	23	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		217.00000	246	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,460.00000	2,311	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		84.00000	98	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,327.00000	4,163	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		28.00000	30	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,271.00000	6,095	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		15.00000	18	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,258.00000	8,083	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		4,368.00000	4,544	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		11.00000	9	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		4,565.00000	4,741	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		8.00000	6	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		4,417.00000	4,593	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		10.00000	8	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		3,437.00000	3,614	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		30.00000	29	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		4,075.00000	4,250	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		18.00000	15	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call		252.00000	281	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put		2,195.00000	2,046	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call		18.00000	19	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put		7,961.00000	7,784	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.17460	11.09280		16.20	1,609,142.40	144	36,013.00
€ / R On 14/12/2009 Currency Future	11.10	Call		274.00000	317	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		281.00000	243	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		300.00000	346	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		257.00000	222	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		357.00000	408	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		214.00000	184	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		328.00000	377	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		235.00000	202	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		235.00000	269	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		343.00000	294	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		202.00000	231	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		409.00000	357	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		187.00000	214	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		445.00000	390	17.01	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.15	Call			254.00000	290	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			311.00000	265	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			218.00000	249	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			375.00000	325	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			54.00000	61	20.46	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,161.00000	1,086	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			4.00000	4	29.24	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,511.00000	3,430	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			174.00000	199	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			481.00000	424	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			36.00000	41	21.67	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,443.00000	1,366	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			149.00000	171	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			556.00000	496	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			110.00000	126	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			717.00000	652	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			128.00000	147	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			635.00000	572	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			102.00000	117	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			760.00000	693	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			95.00000	109	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			802.00000	734	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			119.00000	136	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			676.00000	612	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			82.00000	94	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			889.00000	819	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			161.00000	184	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			518.00000	460	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			88.00000	101	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			846.00000	776	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			138.00000	158	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			595.00000	534	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			71.00000	81	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			978.00000	906	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			66.00000	75	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,023.00000	951	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			62.00000	70	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,069.00000	996	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			76.00000	87	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			934.00000	863	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			58.00000	65	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,115.00000	1,041	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			50.00000	57	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,207.00000	1,132	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			34.00000	38	21.87	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	12.55	Put		1,491.00000	1,414	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		39.00000	43	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,396.00000	1,319	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		41.00000	46	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,348.00000	1,272	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		30.00000	34	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,587.00000	1,509	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		28.00000	32	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,635.00000	1,557	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		27.00000	30	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,684.00000	1,605	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		25.00000	28	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,732.00000	1,653	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		20.00000	22	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,927.00000	1,848	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		16.00000	18	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,123.00000	2,043	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		13.00000	14	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,320.00000	2,239	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		14.00000	16	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,221.00000	2,141	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		13.00000	15	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,271.00000	2,190	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		13.00000	15	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,271.00000	2,190	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		10.00000	10	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,567.00000	2,486	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		9.00000	10	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,616.00000	2,535	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		10.00000	11	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,517.00000	2,436	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		11.00000	12	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,468.00000	2,387	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		11.00000	12	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,418.00000	2,338	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		11.00000	12	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,468.00000	2,387	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		12.00000	13	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,369.00000	2,289	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		8.00000	8	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,765.00000	2,684	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		15.00000	17	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,172.00000	2,092	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		3.00000	3	30.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,760.00000	3,679	30.09	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	13.75	Call			9.00000	9	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,666.00000	2,585	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			7.00000	8	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,864.00000	2,783	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			6.00000	7	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,964.00000	2,882	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			6.00000	6	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,063.00000	2,982	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			5.00000	6	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,162.00000	3,081	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			14.00000	16	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,221.00000	2,141	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			13.00000	14	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,320.00000	2,239	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			8.00000	9	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,715.00000	2,634	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			7.00000	8	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,815.00000	2,733	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			7.00000	7	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,914.00000	2,833	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			19.00000	21	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,976.00000	1,896	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			17.00000	19	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,074.00000	1,994	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			10.00000	10	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,567.00000	2,486	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			17.00000	19	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,074.00000	1,994	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			8.00000	8	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,765.00000	2,684	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			18.00000	20	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,025.00000	1,945	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			8.00000	9	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,715.00000	2,634	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			7.00000	8	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,815.00000	2,733	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			6.00000	7	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,013.00000	2,932	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			6.00000	7	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,964.00000	2,882	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			21.00000	23	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,878.00000	1,799	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			22.00000	25	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,830.00000	1,750	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			18.00000	20	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Put		2,025.00000	1,945	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		10.00000	11	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,517.00000	2,436	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		22.00000	25	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,830.00000	1,750	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		24.00000	26	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,781.00000	1,702	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		19.00000	21	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,976.00000	1,896	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		32.00000	36	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,539.00000	1,461	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		44.00000	50	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,301.00000	1,225	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		30.00000	34	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,587.00000	1,509	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		47.00000	53	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,254.00000	1,179	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		41.00000	46	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,348.00000	1,272	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		32.00000	36	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,539.00000	1,461	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		559.00000	624	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		116.00000	99	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		4.00000	4	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,561.00000	3,479	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		716.00000	787	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		73.00000	63	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		3.00000	4	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,661.00000	3,579	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,555.00000	1,636	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		12.00000	11	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		2.00000	2	32.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,459.00000	4,377	32.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		1.00000	1	36.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,958.00000	5,876	36.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	0	33.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,458.00000	7,375	33.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,850.00000	1,932	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		7.00000	7	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		487.00000	547	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		144.00000	123	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		2.00000	3	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,160.00000	4,078	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		1.00000	1	35.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,658.00000	5,576	35.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	0	34.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,158.00000	7,075	34.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			54.00000	61	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,161.00000	1,086	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			1,999.00000	2,080	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	6	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			597.00000	663	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			104.00000	89	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			3.00000	3	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,010.00000	3,928	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	35.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,508.00000	5,426	35.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	0	34.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,008.00000	6,925	34.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,293.00000	3,375	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,296.00000	2,378	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			4.00000	3	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,310.00000	1,391	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			18.00000	16	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			452.00000	511	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			159.00000	136	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			3.00000	4	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,711.00000	3,629	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			2.00000	2	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,709.00000	4,627	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,393.00000	3,475	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	0	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,396.00000	2,478	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	3	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,408.00000	1,489	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			15.00000	14	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			522.00000	585	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			129.00000	110	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			4.00000	4	29.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,611.00000	3,529	29.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			2.00000	2	32.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,609.00000	4,527	32.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,443.00000	3,525	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,446.00000	2,527	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	3	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,457.00000	1,538	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			14.00000	13	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			2.00000	2	32.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.65	Put			4,559.00000	4,477	32.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,193.00000	3,275	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			1.00000	0	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,197.00000	2,279	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	4	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,214.00000	1,294	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			21.00000	19	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			387.00000	441	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			195.00000	167	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			3.00000	3	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,810.00000	3,729	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			1.00000	2	33.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,809.00000	4,727	33.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,094.00000	3,175	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			1.00000	1	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,098.00000	2,179	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	5	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,117.00000	1,197	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			25.00000	23	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			3.00000	3	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,910.00000	3,828	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			1.00000	1	33.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,909.00000	4,827	33.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			2,994.00000	3,076	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			1.00000	1	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,022.00000	1,102	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			29.00000	27	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			1.00000	1	33.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,009.00000	4,927	33.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,044.00000	3,125	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			1.00000	1	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,048.00000	2,130	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			5.00000	5	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,070.00000	1,149	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			27.00000	25	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			3.00000	3	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,960.00000	3,878	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	33.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,959.00000	4,877	33.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,243.00000	3,325	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,247.00000	2,328	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	4	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,262.00000	1,342	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			19.00000	18	20.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Call			419.00000	476	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			176.00000	151	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			2.00000	2	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,759.00000	4,677	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,343.00000	3,425	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,346.00000	2,428	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			3.00000	3	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,359.00000	1,440	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			16.00000	15	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			2.00000	2	32.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,659.00000	4,577	32.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,493.00000	3,575	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,495.00000	2,577	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			3.00000	2	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,506.00000	1,587	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			13.00000	12	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			2.00000	2	32.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,509.00000	4,427	32.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,493.00000	3,575	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,593.00000	3,675	30.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	30.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,595.00000	2,677	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			2.00000	2	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,604.00000	1,685	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			11.00000	10	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			675.00000	745	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			82.00000	70	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			4.00000	5	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,411.00000	3,330	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			2.00000	2	32.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,409.00000	4,327	32.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,793.00000	3,875	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,794.00000	2,876	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	2	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,801.00000	1,882	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			8.00000	8	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			843.00000	918	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			50.00000	43	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			5.00000	5	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,212.00000	3,131	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	31.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.30	Put			4,209.00000	4,128	31.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,893.00000	3,975	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,894.00000	2,976	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			1.00000	1	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,900.00000	1,981	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	6	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			931.00000	1,008	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			39.00000	34	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			6.00000	6	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,113.00000	3,031	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			2.00000	3	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,110.00000	4,028	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,108.00000	6,026	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,108.00000	8,025	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	36.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,208.00000	6,126	36.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,208.00000	8,125	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,693.00000	3,775	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,695.00000	2,776	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			2.00000	2	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,702.00000	1,783	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			9.00000	9	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			757.00000	830	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			65.00000	56	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	2	31.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,309.00000	4,228	31.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	0	36.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,308.00000	6,226	36.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,308.00000	8,225	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	0	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,408.00000	6,326	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,408.00000	8,325	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	0	35.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,558.00000	6,476	35.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,558.00000	8,475	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	0	35.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,658.00000	6,576	35.62	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,657.00000	8,575	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	0	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,808.00000	6,726	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,807.00000	8,725	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	0	35.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,758.00000	6,676	35.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,757.00000	8,675	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	0	35.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,508.00000	6,426	35.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,508.00000	8,425	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,843.00000	3,925	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,844.00000	2,926	29.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			1.00000	1	29.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			887.00000	963	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			44.00000	38	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	36.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,158.00000	6,076	36.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,158.00000	8,075	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,743.00000	3,825	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,745.00000	2,826	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			2.00000	2	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,751.00000	1,833	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			9.00000	8	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			800.00000	874	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			57.00000	49	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	2	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,259.00000	4,178	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	0	36.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,258.00000	6,176	36.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,258.00000	8,175	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,643.00000	3,725	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,645.00000	2,727	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			2.00000	2	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,653.00000	1,734	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			10.00000	9	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			2.00000	2	32.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Put		4,359.00000	4,278	32.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		1.00000	0	36.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,358.00000	6,276	36.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,358.00000	8,275	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		1.00000	0	35.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,708.00000	6,626	35.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,707.00000	8,625	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		1.00000	0	35.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,608.00000	6,526	35.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,607.00000	8,525	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,993.00000	4,075	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	0	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		1.00000	1	36.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,008.00000	5,926	36.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	0	32.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,008.00000	7,925	32.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,943.00000	4,025	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	0	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,944.00000	3,026	30.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		1.00000	1	30.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		1,949.00000	2,031	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		6.00000	6	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		976.00000	1,054	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		34.00000	29	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		3.00000	3	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,060.00000	3,978	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		1.00000	1	37.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,058.00000	5,976	37.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,058.00000	7,975	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,043.00000	4,125	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	0	32.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,958.00000	7,875	32.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,093.00000	4,175	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	36.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,908.00000	5,826	36.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	0	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,908.00000	7,825	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,143.00000	4,225	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	30.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.95	Call			3,143.00000	3,225	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			1.00000	1	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,147.00000	2,229	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			5.00000	4	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,165.00000	1,246	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			23.00000	21	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			3.00000	3	30.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,860.00000	3,779	30.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			1.00000	1	36.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,858.00000	5,776	36.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	0	32.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,858.00000	7,775	32.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.35940		11.27540		16.52	0.00	0	3,002.00
€ / R On 15/03/2010 Currency Future	11.30	Call			458.00000	500	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			483.00000	440	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			478.00000	524	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			452.00000	414	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			525.00000	575	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			400.00000	365	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			501.00000	549	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			426.00000	389	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			550.00000	601	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			375.00000	342	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			421.00000	457	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			546.00000	497	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			387.00000	420	16.95	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put			612.00000	561	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			439.00000	476	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			514.00000	467	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			404.00000	438	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			578.00000	528	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			372.00000	403	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			646.00000	593	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			357.00000	386	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			681.00000	627	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			329.00000	356	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			753.00000	696	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			291.00000	314	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			866.00000	805	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			303.00000	327	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			828.00000	768	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			280.00000	302	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			904.00000	843	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			269.00000	290	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			943.00000	881	18.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.00	Call			259.00000	279	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			983.00000	919	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			239.00000	257	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,064.00000	998	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			166.00000	176	20.10	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,490.00000	1,417	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			603.00000	658	16.21	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			328.00000	298	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			249.00000	268	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,023.00000	958	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			329.00000	356	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			753.00000	696	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			315.00000	341	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			790.00000	732	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			230.00000	247	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,105.00000	1,038	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			222.00000	238	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,146.00000	1,079	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			214.00000	229	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,188.00000	1,120	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,036.00000	3,120	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			11.00000	11	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,054.00000	2,137	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			29.00000	28	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,114.00000	1,197	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			89.00000	88	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			109.00000	113	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,084.00000	2,004	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			46.00000	50	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			3,021.00000	2,940	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			20.00000	22	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,995.00000	3,913	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			13.00000	13	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,987.00000	4,904	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,086.00000	3,170	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			10.00000	10	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,103.00000	2,186	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			28.00000	27	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,159.00000	1,242	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			84.00000	83	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			112.00000	117	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			2,037.00000	1,958	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			48.00000	52	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,973.00000	2,892	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			21.00000	23	24.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.20	Put		3,946.00000	3,864	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		13.00000	14	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,937.00000	4,854	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,185.00000	3,269	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		9.00000	9	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,200.00000	2,284	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		25.00000	24	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,250.00000	1,333	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		75.00000	73	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		119.00000	125	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,944.00000	1,866	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		52.00000	56	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,877.00000	2,797	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		23.00000	25	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,847.00000	3,765	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		13.00000	14	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,838.00000	4,755	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,234.00000	3,318	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		9.00000	9	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,249.00000	2,333	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		24.00000	23	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,296.00000	1,379	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		71.00000	69	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		576.00000	629	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		351.00000	320	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		123.00000	129	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,898.00000	1,820	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		55.00000	59	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,829.00000	2,749	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		24.00000	26	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,798.00000	3,716	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		14.00000	15	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,788.00000	4,705	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,135.00000	3,219	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		10.00000	10	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,152.00000	2,235	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		26.00000	26	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,205.00000	1,287	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		79.00000	78	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		116.00000	121	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,990.00000	1,912	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		50.00000	54	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,925.00000	2,845	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		22.00000	24	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,896.00000	3,814	24.40	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	16.15	Call		13.00000	14	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,888.00000	4,805	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,383.00000	3,467	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		7.00000	7	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,396.00000	2,480	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		21.00000	20	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,435.00000	1,518	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		59.00000	58	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		660.00000	717	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		284.00000	258	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		136.00000	143	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,760.00000	1,683	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		62.00000	67	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,687.00000	2,607	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		27.00000	29	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,651.00000	3,570	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		15.00000	16	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,639.00000	4,556	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,482.00000	3,566	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		6.00000	6	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,494.00000	2,578	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		19.00000	18	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,528.00000	1,611	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		53.00000	52	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		720.00000	781	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		244.00000	221	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		145.00000	153	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,669.00000	1,593	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		68.00000	73	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,592.00000	2,513	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		29.00000	32	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,554.00000	3,472	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		15.00000	16	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,540.00000	4,457	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,432.00000	3,516	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		7.00000	7	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,445.00000	2,529	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		20.00000	19	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,482.00000	1,564	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		56.00000	55	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		689.00000	748	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		264.00000	239	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		140.00000	148	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,715.00000	1,638	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		65.00000	70	22.84	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 15/03/2010 Currency Future	13.85	Put			2,639.00000	2,560	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			28.00000	30	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,602.00000	3,521	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			15.00000	16	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,590.00000	4,507	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,284.00000	3,367	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			8.00000	8	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,298.00000	2,382	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			23.00000	22	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,342.00000	1,425	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			67.00000	65	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			127.00000	133	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,852.00000	1,774	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			57.00000	61	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,782.00000	2,702	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			25.00000	27	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,749.00000	3,668	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			14.00000	15	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,739.00000	4,655	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,333.00000	3,417	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			8.00000	8	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,347.00000	2,431	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			22.00000	21	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,388.00000	1,471	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			63.00000	62	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			631.00000	687	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			306.00000	278	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			131.00000	138	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,806.00000	1,729	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			59.00000	64	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,734.00000	2,654	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			26.00000	28	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,700.00000	3,619	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			14.00000	15	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,689.00000	4,606	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,531.00000	3,615	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			6.00000	6	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,543.00000	2,627	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			18.00000	18	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,576.00000	1,658	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			50.00000	49	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			751.00000	814	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			226.00000	204	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			150.00000	158	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,624.00000	1,549	20.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.75	Call		71.00000	76	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,545.00000	2,466	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		30.00000	33	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,505.00000	3,423	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		16.00000	17	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,490.00000	4,407	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,581.00000	3,665	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		6.00000	6	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,592.00000	2,676	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		17.00000	17	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,623.00000	1,705	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		47.00000	46	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		784.00000	848	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		208.00000	188	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		155.00000	164	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,579.00000	1,505	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		74.00000	79	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,498.00000	2,420	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		32.00000	34	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,456.00000	3,375	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		16.00000	17	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,441.00000	4,358	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,780.00000	3,864	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		4.00000	4	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,789.00000	2,873	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		14.00000	14	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,813.00000	1,896	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		38.00000	37	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		922.00000	992	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		147.00000	132	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		178.00000	190	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,403.00000	1,330	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		88.00000	94	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,312.00000	2,234	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		37.00000	40	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,262.00000	3,181	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		18.00000	19	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,242.00000	4,160	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,929.00000	4,013	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		4.00000	4	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,937.00000	3,022	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		12.00000	12	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,958.00000	2,040	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		32.00000	31	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,035.00000	1,108	15.62	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.35	Put			110.00000	99	15.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			198.00000	212	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,273.00000	1,203	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			100.00000	107	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,175.00000	2,097	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			42.00000	46	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,117.00000	3,036	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			19.00000	20	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,094.00000	4,011	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			8.00000	9	29.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			6,083.00000	6,000	29.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			4.00000	4	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,078.00000	7,995	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			8.00000	8	29.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,232.00000	6,149	29.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			3.00000	4	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,228.00000	8,144	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,680.00000	3,764	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			5.00000	5	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,691.00000	2,775	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			15.00000	15	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,718.00000	1,800	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			42.00000	41	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			851.00000	918	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			176.00000	158	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			80.00000	86	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,405.00000	2,327	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			17.00000	18	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,341.00000	4,259	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			7.00000	8	29.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,332.00000	6,249	29.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			3.00000	3	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,328.00000	8,244	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			7.00000	8	29.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,432.00000	6,348	29.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			3.00000	3	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,427.00000	8,344	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,432.00000	3,516	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			7.00000	7	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			7.00000	7	29.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,581.00000	6,498	29.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			2.00000	3	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,577.00000	8,493	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			6.00000	7	29.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,681.00000	6,597	29.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.95	Call			2.00000	2	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,677.00000	8,593	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			6.00000	6	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,831.00000	6,747	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			2.00000	2	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,827.00000	8,743	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			6.00000	7	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,781.00000	6,697	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			2.00000	2	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,777.00000	8,693	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			7.00000	7	29.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,531.00000	6,448	29.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			3.00000	3	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,527.00000	8,443	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,830.00000	3,914	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			4.00000	4	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,839.00000	2,923	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			13.00000	13	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,861.00000	1,944	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			36.00000	35	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			959.00000	1,030	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			134.00000	120	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			92.00000	98	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,266.00000	2,188	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			18.00000	19	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,193.00000	4,110	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			8.00000	8	29.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,183.00000	6,099	29.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			3.00000	4	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,178.00000	8,094	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,879.00000	3,963	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			4.00000	4	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,888.00000	2,972	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			13.00000	13	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,909.00000	1,992	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			34.00000	33	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			997.00000	1,068	15.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			121.00000	109	15.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			96.00000	102	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,220.00000	2,143	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			19.00000	20	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,143.00000	4,061	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			8.00000	9	29.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,133.00000	6,049	29.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			4.00000	4	32.18	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 15/03/2010 Currency Future	19.40	Put		8,128.00000	8,044	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,730.00000	3,814	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		5.00000	5	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,740.00000	2,824	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		15.00000	15	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,766.00000	1,848	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		40.00000	39	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		886.00000	954	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		161.00000	145	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		84.00000	90	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,359.00000	2,280	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		17.00000	18	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,292.00000	4,209	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		8.00000	8	29.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,282.00000	6,199	29.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		3.00000	3	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,278.00000	8,194	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		7.00000	7	29.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,482.00000	6,398	29.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		3.00000	3	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,477.00000	8,394	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		6.00000	7	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,731.00000	6,647	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		2.00000	2	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,727.00000	8,643	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		7.00000	7	29.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,631.00000	6,548	29.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		2.00000	3	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,627.00000	8,543	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,631.00000	3,715	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		5.00000	5	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,642.00000	2,726	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		16.00000	16	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,670.00000	1,753	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		45.00000	43	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		817.00000	882	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		192.00000	173	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		342.00000	371	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		717.00000	661	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		77.00000	82	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,452.00000	2,373	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		16.00000	18	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,391.00000	4,308	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		7.00000	8	29.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,382.00000	6,298	29.48	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	19.65	Call		3.00000	3	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,378.00000	8,294	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,029.00000	4,112	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		3.00000	3	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		9.00000	9	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,983.00000	5,900	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		4.00000	4	32.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,979.00000	7,895	32.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		3,979.00000	4,063	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		3.00000	3	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		2,987.00000	3,071	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		11.00000	12	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,006.00000	2,089	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		31.00000	29	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,074.00000	1,152	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		99.00000	93	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		104.00000	110	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,129.00000	2,051	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		20.00000	21	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		4,044.00000	3,962	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		9.00000	9	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		6,033.00000	5,950	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		4.00000	4	32.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		8,028.00000	7,945	32.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,128.00000	4,212	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		3.00000	2	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		9.00000	9	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,884.00000	5,800	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		4.00000	4	31.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,879.00000	7,795	31.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,078.00000	4,162	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		3.00000	2	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		9.00000	9	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,934.00000	5,850	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		4.00000	4	31.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,929.00000	7,845	31.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,178.00000	4,261	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		2.00000	2	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		9.00000	10	28.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,834.00000	5,750	28.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		4.00000	4	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,829.00000	7,745	31.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.54080	11.45520		16.64	0.00	0	808.00
€ / R On 14/06/2010 Currency Future	11.45	Call		611.00000	655	16.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		606.00000	565	16.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.40	Call			633.00000	678	16.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			577.00000	538	16.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			655.00000	702	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			550.00000	511	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			678.00000	726	16.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			523.00000	486	16.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call			556.00000	593	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put			701.00000	652	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call			523.00000	557	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put			768.00000	716	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call			574.00000	611	16.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put			669.00000	621	16.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			592.00000	633	16.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			637.00000	592	16.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			463.00000	493	17.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			908.00000	852	17.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			436.00000	464	17.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			981.00000	923	17.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			411.00000	437	17.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			1,056.00000	997	17.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			3,966.00000	4,051	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			11.00000	10	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			2,980.00000	3,065	21.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			25.00000	24	21.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,005.00000	2,087	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			50.00000	46	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,147.00000	1,218	15.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			192.00000	177	15.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			199.00000	209	21.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,244.00000	2,169	21.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			83.00000	87	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,128.00000	4,046	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			25.00000	27	26.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			6,070.00000	5,986	26.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			10.00000	10	27.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			8,054.00000	7,970	27.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,015.00000	4,100	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			10.00000	9	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,029.00000	3,114	21.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			24.00000	23	21.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,051.00000	2,136	16.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			46.00000	45	16.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,183.00000	1,257	15.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			178.00000	167	15.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			204.00000	214	21.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	13.45	Put			2,199.00000	2,123	21.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			86.00000	89	25.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			4,080.00000	3,998	25.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			26.00000	28	26.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			6,021.00000	5,937	26.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			10.00000	11	27.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			8,005.00000	7,920	27.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			3,916.00000	4,002	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			11.00000	11	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			2,931.00000	3,016	21.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			26.00000	25	21.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call			1,959.00000	2,039	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			53.00000	48	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,113.00000	1,179	15.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put			207.00000	188	15.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call			194.00000	205	21.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put			2,289.00000	2,214	21.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			81.00000	86	25.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			4,175.00000	4,095	25.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			24.00000	26	26.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			6,119.00000	6,035	26.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			9.00000	10	27.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			8,104.00000	8,019	27.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			4,064.00000	4,149	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			9.00000	8	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			3,078.00000	3,163	21.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			23.00000	23	21.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			2,100.00000	2,184	17.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			44.00000	44	17.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,223.00000	1,297	15.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			167.00000	157	15.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			209.00000	219	21.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			2,154.00000	2,078	21.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			87.00000	90	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			4,032.00000	3,950	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			27.00000	29	26.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			5,971.00000	5,888	26.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			10.00000	11	27.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			7,955.00000	7,870	27.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			4,114.00000	4,198	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			8.00000	7	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			3,127.00000	3,212	21.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			22.00000	22	21.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,148.00000	2,233	17.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			43.00000	42	17.40	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	10.35	Call			1,263.00000	1,338	15.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			158.00000	147	15.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			214.00000	224	20.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			2,109.00000	2,034	20.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			89.00000	92	24.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			3,984.00000	3,901	24.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			27.00000	29	26.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,922.00000	5,839	26.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			10.00000	11	27.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,905.00000	7,820	27.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,768.00000	3,853	24.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			13.00000	13	24.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,783.00000	2,869	20.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			28.00000	28	20.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,822.00000	1,901	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			66.00000	60	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,012.00000	1,075	15.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			257.00000	235	15.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			180.00000	190	21.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,425.00000	2,349	21.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			74.00000	78	25.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,318.00000	4,237	25.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			23.00000	24	26.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,267.00000	6,184	26.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			8.00000	9	27.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,253.00000	8,168	27.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,867.00000	3,952	24.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			12.00000	12	24.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,882.00000	2,967	20.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			27.00000	26	20.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,913.00000	1,993	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			57.00000	52	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,078.00000	1,144	15.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			223.00000	203	15.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			189.00000	200	21.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,334.00000	2,259	21.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			78.00000	83	25.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,223.00000	4,142	25.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			24.00000	26	26.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,169.00000	6,085	26.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			9.00000	10	27.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			8,154.00000	8,069	27.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,163.00000	4,248	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			8.00000	7	24.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,176.00000	3,262	21.96	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	8.30	Put			21.00000	21	21.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,197.00000	2,282	17.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			42.00000	41	17.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,303.00000	1,379	15.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			148.00000	138	15.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			219.00000	230	20.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			2,064.00000	1,989	20.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			90.00000	94	24.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,935.00000	3,853	24.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			28.00000	30	26.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,873.00000	5,790	26.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			11.00000	11	27.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,855.00000	7,771	27.57	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.13900		248.86400		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			292.36500		292.35400		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			297.65300		297.65000		0.00	0.00	0	37.00
ALBI On 06/05/2010 Index Future			302.94200		302.88200		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			308.41600		308.33100		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.20600		127.10600		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.50600		129.40800		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			131.98900		131.89000		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			294.09550		294.08600		7.05	0.00	0	691.00
GOVI On 04/02/2010 jGovi			299.41450		299.41250		5.37	0.00	0	0.00
GOVI On 06/05/2010 jGovi			305.15400		305.15600		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			310.35000		310.30600		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future			364.59600		364.33000		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			371.20500		370.93500		0.00	0.00	0	214.00
J153 On 31/08/2010 jSwap			7.28414		7.31045		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.85400		8.85700		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.61000		8.63600		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.68700		8.68600		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.99000		8.99400		15.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J204 On 21/12/2018 jSwap			8.95800		8.97000		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.97900		8.99700		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			7.25400		7.15300		0.22	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.04300		7.03700		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.22400		7.21700		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.53100		7.53100		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.85400		7.84900		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.79700		7.78700		2.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.02500		8.01400		2.63	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.70600		8.70300		5.19	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.83700		8.83700		5.41	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.95200		8.96900		8.50	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.01200		9.03200		8.73	0.00	0	0.00
JROD On 30/10/2009 jRod			6.80100		6.80400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.86200		6.87400		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.04000		7.04800		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			282.85600		282.84200		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			287.97200		287.96500		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			293.49200		293.48900		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.32300		7.35700		0.78	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.80	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			687.00000	660	0.80	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.56000		7.64000		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			257.00000	363	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			64.00000	29	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.58800		8.60200		5.50	0.00	0	8,863.00
R157 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,845.00000	5,773	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.69100		8.70600		5.50	0.00	0	70.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 04/02/2010 Bond Future	7.75	Call			178.00000	183	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,006.00000	4,937	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.77400		8.78900		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,282.00000	1,306	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,654.00000	2,607	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.82900		8.84400		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,150.00000	2,179	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,574.00000	2,535	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.20100		9.21300		11.25	0.00	0	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			371.00000	371	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,365.00000	2,254	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			63.00000	60	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			4,466.00000	4,352	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			17,678.00000	17,567	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,849.00000	14,738	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.26100		9.27400		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			295.00000	300	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,240.00000	10,127	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.31400		9.32600		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,665.00000	2,698	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,652.00000	5,578	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.35200		9.36500		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			4,330.00000	4,378	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			5,358.00000	5,290	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.66700		8.67000		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,905.00000	4,893	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.76100		8.76400		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			46.00000	45	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,119.00000	5,106	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.84200		8.84600		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			962.00000	964	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,258.00000	2,245	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.89700		8.90000		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,056.00000	2,059	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,703.00000	1,695	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.11600		9.10900		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			9,133.00000	9,170	7.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 04/02/2010 Bond Future			9.20700		9.19900		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			178.00000	171	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,563.00000	5,598	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.28200		9.27400		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,570.00000	1,548	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,970.00000	2,989	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.33600		9.32800		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,560.00000	2,536	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,945.00000	2,960	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.12400		9.12700		9.00	0.00	0	3,669.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	8.66	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,134.00000	10,116	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.20200		9.20500		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			204.00000	202	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,158.00000	6,139	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.27100		9.27300		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,718.00000	1,716	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,252.00000	3,240	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.32200		9.32400		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			2,853.00000	2,853	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,256.00000	3,245	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.72900		8.73300		5.50	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,244.00000	4,230	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.84200		8.84600		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			79.00000	78	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,469.00000	4,455	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.94800		8.95200		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,217.00000	1,218	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,824.00000	1,813	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			9.02600		9.03000		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,600.00000	1,603	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,684.00000	1,676	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.28300		9.28600		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			11,468.00000	11,450	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.36000		9.36200		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			163.00000	161	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,940.00000	6,926	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.42900		9.43200		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,002.00000	2,003	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/05/2010 Bond Future	9.25	Put			3,045.00000	3,029	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.48400		9.48600		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,179.00000	3,180	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,101.00000	3,090	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.27300		9.28500		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			10,116.00000	10,043	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.34400		9.35700		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			337.00000	344	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,697.00000	5,625	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.40500		9.41800		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,101.00000	2,130	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,100.00000	3,052	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.45100		9.46500		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,375.00000	3,413	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			3,172.00000	3,128	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.80700		8.81800		15.00	0.00	0	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call			1,835.00000	1,875	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			408.00000	360	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			11,858.00000	11,770	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			17,166.00000	17,079	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			14,450.00000	14,362	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			6,855.00000	6,942	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2.00000	1	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.84500		8.85600		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			8,517.00000	8,590	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			312.00000	299	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			76.00000	77	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,215.00000	12,128	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.87400		8.88600		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,946.00000	1,974	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,085.00000	5,018	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.89300		8.90500		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			3,553.00000	3,591	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,782.00000	4,726	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			290.42100		290.40900		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			295.67300		295.66900		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			301.34100		301.34000		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
ZAAD On 14/12/2009 Currency Future			6.87170	6.82700		15.41	7,284,002.00	1,060	5,610.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		155.00000	173	15.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		178.00000	152	15.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		176.00000	204	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		149.00000	132	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		206.00000	236	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		129.00000	114	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		239.00000	271	16.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		112.00000	99	16.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		239.00000	271	16.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		112.00000	99	16.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		274.00000	307	16.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		97.00000	86	16.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		274.00000	307	16.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		97.00000	86	16.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		176.00000	204	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		149.00000	132	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		389.00000	426	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		62.00000	54	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		430.00000	468	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		53.00000	47	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		349.00000	385	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		72.00000	63	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		430.00000	468	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		53.00000	47	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		472.00000	512	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		45.00000	40	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		311.00000	345	17.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		84.00000	74	17.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		349.00000	385	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		72.00000	63	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		155.00000	173	15.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		178.00000	152	15.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		136.00000	152	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		209.00000	181	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		472.00000	512	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		45.00000	40	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		516.00000	556	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		39.00000	34	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		560.00000	601	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		33.00000	29	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		560.00000	601	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		33.00000	29	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		605.00000	646	19.64	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	6.25	Put		28.00000	25	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		136.00000	152	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		209.00000	181	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		105.00000	117	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		278.00000	246	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		81.00000	90	17.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		354.00000	319	17.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		62.00000	69	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		435.00000	398	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		48.00000	54	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		521.00000	482	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		119.00000	134	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		242.00000	212	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		92.00000	103	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		315.00000	281	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		71.00000	79	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		394.00000	357	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		119.00000	134	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		242.00000	212	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		71.00000	79	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		394.00000	357	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		55.00000	61	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		478.00000	439	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		92.00000	103	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		315.00000	281	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,977.00000	6,022	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,477.00000	4,522	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,977.00000	3,022	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,479.00000	1,523	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		2.00000	2	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		5.00000	6	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,528.00000	1,484	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	33.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,024.00000	2,979	33.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	40.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,523.00000	4,479	40.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	46.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,023.00000	5,978	46.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,227.00000	6,272	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,727.00000	4,772	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	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	3.60	Call		3,227.00000	3,272	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,728.00000	1,773	29.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		1.00000	1	29.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		8.00000	9	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,281.00000	1,237	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,774.00000	2,729	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	39.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,273.00000	4,229	39.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	45.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,773.00000	5,728	45.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,277.00000	6,322	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,777.00000	4,822	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,277.00000	3,322	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,778.00000	1,823	30.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		1.00000	1	30.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		9.00000	10	23.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,232.00000	1,188	23.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	31.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,724.00000	2,679	31.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	38.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,223.00000	4,179	38.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	45.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,723.00000	5,678	45.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		744.00000	787	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		17.00000	15	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		651.00000	693	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		24.00000	21	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		936.00000	980	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		9.00000	8	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		839.00000	883	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		12.00000	11	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		697.00000	740	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		20.00000	18	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		651.00000	693	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		24.00000	21	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		792.00000	835	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		15.00000	13	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		516.00000	556	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		39.00000	34	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		887.00000	931	21.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.95	Put		10.00000	9	21.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,477.00000	3,522	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,477.00000	2,522	29.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	29.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	35.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,523.00000	3,479	35.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	44.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,523.00000	5,478	44.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	47.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,523.00000	7,478	47.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,377.00000	4,422	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,377.00000	3,422	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,377.00000	2,422	29.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	29.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,379.00000	1,424	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		2.00000	2	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		5.00000	5	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,628.00000	1,583	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	36.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,623.00000	3,579	36.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	44.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,623.00000	5,578	44.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,623.00000	7,578	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,327.00000	4,372	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,327.00000	3,372	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,327.00000	2,372	30.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	30.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,330.00000	1,374	25.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		3.00000	3	25.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		4.00000	4	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,677.00000	1,633	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	36.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,673.00000	3,629	36.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,673.00000	5,628	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	48.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,673.00000	7,628	48.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,277.00000	4,322	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	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	4.55	Call			2,277.00000	2,322	30.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,280.00000	1,325	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			3.00000	3	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			4.00000	4	26.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,727.00000	1,682	26.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	36.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,723.00000	3,679	36.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	48.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,723.00000	7,678	48.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,227.00000	4,272	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,227.00000	2,272	30.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,231.00000	1,275	24.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			4.00000	3	24.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			4.00000	4	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,777.00000	1,732	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	36.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,773.00000	3,729	36.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	48.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,773.00000	7,728	48.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,177.00000	4,222	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,177.00000	3,222	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,177.00000	2,222	31.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,181.00000	1,226	24.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			4.00000	4	24.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			3.00000	4	26.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,826.00000	1,782	26.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	37.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,823.00000	3,779	37.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	45.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,823.00000	5,778	45.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	48.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,823.00000	7,778	48.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,427.00000	4,472	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,427.00000	3,472	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,427.00000	2,472	29.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	29.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,429.00000	1,474	26.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.40	Put			2.00000	2	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			5.00000	5	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,578.00000	1,533	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	35.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,573.00000	3,529	35.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	44.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,573.00000	5,528	44.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	47.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,573.00000	7,528	47.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,127.00000	4,172	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,127.00000	3,172	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,127.00000	2,172	31.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	31.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,132.00000	1,176	23.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			5.00000	4	23.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	3	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,876.00000	1,832	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	37.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,873.00000	3,829	37.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	45.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,873.00000	5,828	45.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	48.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,873.00000	7,828	48.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,077.00000	4,122	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,077.00000	3,122	26.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	26.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,077.00000	2,122	31.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			0.00000	0	31.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,083.00000	1,127	23.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			6.00000	5	23.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			3.00000	3	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,926.00000	1,881	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	37.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,923.00000	3,879	37.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,923.00000	5,878	45.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	48.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,923.00000	7,878	48.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,927.00000	3,972	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,927.00000	2,972	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	27.11	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	4.90	Call		1,928.00000	1,972	31.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		1.00000	1	31.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		2.00000	3	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,075.00000	2,031	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	38.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,073.00000	4,029	38.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	46.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,073.00000	6,028	46.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	48.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,073.00000	8,028	48.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		4,027.00000	4,072	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		3,027.00000	3,072	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		2,027.00000	2,072	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		0.00000	0	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,033.00000	1,078	22.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		6.00000	6	22.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	3	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,976.00000	1,931	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	37.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,973.00000	3,929	37.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	46.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,973.00000	5,928	46.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	48.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,973.00000	7,928	48.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,977.00000	4,022	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,978.00000	2,022	32.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		1.00000	0	32.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		984.00000	1,028	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		7.00000	7	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		3.00000	3	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,026.00000	1,981	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	38.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,023.00000	3,979	38.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	48.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,023.00000	7,978	48.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.92010	6.87620		15.77	27,680,400.00	4,000	8,118.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		266.00000	284	15.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		290.00000	264	15.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		287.00000	310	15.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		261.00000	240	15.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		313.00000	338	15.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		237.00000	218	15.89	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	6.75	Call		341.00000	367	15.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		215.00000	197	15.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		370.00000	398	16.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		194.00000	178	16.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		370.00000	398	16.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		194.00000	178	16.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		313.00000	338	15.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		237.00000	218	15.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		467.00000	498	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		141.00000	128	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		501.00000	533	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		125.00000	113	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		433.00000	463	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		157.00000	143	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		433.00000	463	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		157.00000	143	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		537.00000	571	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		111.00000	100	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		401.00000	430	16.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		175.00000	160	16.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		248.00000	264	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		321.00000	294	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		575.00000	609	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		98.00000	89	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		652.00000	688	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		76.00000	68	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		230.00000	245	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		354.00000	325	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		199.00000	212	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		422.00000	391	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		734.00000	772	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		58.00000	52	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		776.00000	815	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		50.00000	45	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		693.00000	730	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		67.00000	59	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		613.00000	648	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		87.00000	78	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		864.00000	903	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		37.00000	33	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		908.00000	948	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		32.00000	28	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		820.00000	859	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		43.00000	38	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		734.00000	772	16.58	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	6.20	Put		58.00000	52	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		652.00000	688	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		76.00000	68	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,476.00000	4,520	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,476.00000	3,520	27.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	27.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,476.00000	2,521	27.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		0.00000	1	27.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,485.00000	1,528	20.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		9.00000	8	20.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		38.00000	40	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,562.00000	1,520	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		5.00000	5	27.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,528.00000	3,485	27.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	31.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,525.00000	5,481	31.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	0	36.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,524.00000	7,480	36.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,376.00000	4,420	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,376.00000	3,420	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,376.00000	2,422	26.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		0.00000	2	26.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,386.00000	1,430	19.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		10.00000	10	19.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		35.00000	36	22.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,658.00000	1,616	22.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		4.00000	4	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,628.00000	3,584	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,625.00000	5,581	32.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	36.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,624.00000	7,580	36.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,326.00000	4,370	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,326.00000	3,370	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,327.00000	2,372	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		0.00000	2	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,337.00000	1,381	19.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		11.00000	11	19.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		33.00000	34	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,707.00000	1,664	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
ZAAD On 15/03/2010 Currency Future	10.55	Call			4.00000	4	27.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,678.00000	3,634	27.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,675.00000	5,631	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			0.00000	0	36.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,674.00000	7,630	36.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,276.00000	4,320	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,276.00000	3,320	28.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	28.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,277.00000	2,322	26.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			1.00000	2	26.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,288.00000	1,332	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			12.00000	12	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			32.00000	33	23.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,755.00000	1,713	23.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			4.00000	4	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,728.00000	3,684	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,725.00000	5,681	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	37.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,724.00000	7,680	37.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,288.00000	1,332	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			12.00000	12	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,176.00000	4,220	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,176.00000	3,220	29.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	29.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,177.00000	2,222	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			1.00000	2	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,191.00000	1,234	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			15.00000	14	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			29.00000	30	23.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,853.00000	1,810	23.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			3.00000	4	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,827.00000	3,784	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	32.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,825.00000	5,781	32.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	37.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,824.00000	7,780	37.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,226.00000	4,270	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,226.00000	3,270	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,227.00000	2,272	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.65	Put		1.00000	2	25.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,240.00000	1,283	18.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		13.00000	13	18.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		30.00000	31	23.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,804.00000	1,761	23.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	4	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,777.00000	3,734	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,775.00000	5,731	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,774.00000	7,730	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,426.00000	4,470	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,426.00000	3,470	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,426.00000	2,472	27.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		0.00000	1	27.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,436.00000	1,479	20.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		9.00000	9	20.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		36.00000	38	22.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,610.00000	1,568	22.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		4.00000	5	27.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,578.00000	3,534	27.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,575.00000	5,531	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,574.00000	7,530	36.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,126.00000	4,170	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,126.00000	3,170	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,128.00000	2,173	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		2.00000	3	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,142.00000	1,185	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		16.00000	15	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		28.00000	28	23.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,901.00000	1,858	23.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		3.00000	3	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,877.00000	3,833	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,875.00000	5,831	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	37.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,874.00000	7,830	37.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,026.00000	4,070	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	24.29	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 15/03/2010 Currency Future	3.85	Call		3,026.00000	3,070	30.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	0	30.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,029.00000	2,073	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		3.00000	3	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,046.00000	1,089	17.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		19.00000	18	17.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		25.00000	26	24.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,999.00000	1,956	24.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,977.00000	3,933	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,975.00000	5,931	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,974.00000	7,930	37.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,926.00000	3,970	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,926.00000	2,971	30.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	1	30.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,930.00000	1,974	23.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		4.00000	4	23.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		953.00000	994	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		27.00000	24	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		22.00000	24	24.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,096.00000	2,053	24.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,077.00000	4,033	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,075.00000	6,031	33.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	37.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,074.00000	8,030	37.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,976.00000	4,020	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,976.00000	3,021	30.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		0.00000	0	30.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,980.00000	2,023	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		4.00000	3	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		999.00000	1,040	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		23.00000	20	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		24.00000	25	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,048.00000	2,005	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,027.00000	3,983	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,025.00000	5,981	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	37.78	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	14.90	Put			8,024.00000	7,980	37.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,076.00000	4,120	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			3,076.00000	3,120	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	0	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			2,079.00000	2,123	24.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			2.00000	3	24.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			1,094.00000	1,137	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			18.00000	17	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			26.00000	27	23.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			1,950.00000	1,907	23.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			3.00000	3	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			3,927.00000	3,883	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	32.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			5,925.00000	5,881	32.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	37.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			7,924.00000	7,880	37.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.95790		6.91340		16.04	0.00	0	1,000.00
ZAAD On 14/06/2010 Currency Future	6.90	Call			363.00000	385	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put			350.00000	327	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call			386.00000	409	15.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put			323.00000	301	15.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call			411.00000	434	15.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			297.00000	276	15.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			436.00000	460	15.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			273.00000	252	15.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call			519.00000	547	15.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put			206.00000	189	15.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			550.00000	578	15.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			186.00000	170	15.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			490.00000	517	15.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			227.00000	209	15.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			581.00000	611	15.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			168.00000	153	15.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			463.00000	488	15.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			249.00000	230	15.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,413.00000	4,458	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,414.00000	3,458	28.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			1.00000	1	28.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,418.00000	2,462	23.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			4.00000	4	23.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,432.00000	1,476	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			19.00000	18	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			84.00000	87	21.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,670.00000	1,629	21.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		11.00000	11	24.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,597.00000	3,553	24.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	27.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,590.00000	5,545	27.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,588.00000	7,543	31.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,363.00000	4,408	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,364.00000	3,408	28.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		1.00000	1	28.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,368.00000	2,412	23.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		5.00000	5	23.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,383.00000	1,427	17.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		20.00000	19	17.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		81.00000	84	22.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,717.00000	1,676	22.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		10.00000	11	24.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,647.00000	3,603	24.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,640.00000	5,595	28.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,638.00000	7,593	31.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,313.00000	4,358	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,314.00000	3,359	28.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		1.00000	1	28.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,319.00000	2,363	23.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		5.00000	5	23.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,335.00000	1,378	17.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		21.00000	21	17.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		78.00000	81	22.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,765.00000	1,723	22.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		10.00000	10	24.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,696.00000	3,652	24.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,689.00000	5,645	28.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,688.00000	7,643	31.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,263.00000	4,308	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,264.00000	3,309	28.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	1	28.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,269.00000	2,313	22.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		6.00000	5	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
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,286.00000	1,330	16.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		23.00000	22	16.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		76.00000	78	22.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,812.00000	1,770	22.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		9.00000	9	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,746.00000	3,702	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,739.00000	5,695	28.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,738.00000	7,693	31.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,113.00000	4,158	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,115.00000	3,159	27.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	27.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,121.00000	2,165	22.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		7.00000	7	22.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,141.00000	1,185	15.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		28.00000	27	15.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		69.00000	71	23.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,955.00000	1,913	23.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		8.00000	8	24.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,894.00000	3,850	24.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	28.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,889.00000	5,845	28.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,888.00000	7,843	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		4,013.00000	4,058	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		3,015.00000	3,059	26.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		1.00000	1	26.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		2,022.00000	2,066	21.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		9.00000	8	21.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		1,045.00000	1,089	15.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		32.00000	31	15.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		65.00000	67	23.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		2,051.00000	2,009	23.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		7.00000	7	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,993.00000	3,949	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	3	28.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,989.00000	5,945	28.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	31.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		7,988.00000	7,943	31.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,163.00000	4,208	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,164.00000	3,209	27.71	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	3.75	Put		1.00000	1	27.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,170.00000	2,214	22.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		7.00000	6	22.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,189.00000	1,233	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		26.00000	25	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		71.00000	73	22.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,908.00000	1,865	22.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		8.00000	8	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,845.00000	3,801	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	3	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,839.00000	5,795	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	31.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,838.00000	7,793	31.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,063.00000	4,108	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,065.00000	3,109	27.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		1.00000	1	27.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,071.00000	2,115	21.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		8.00000	8	21.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,093.00000	1,137	15.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		30.00000	29	15.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		67.00000	69	23.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		2,003.00000	1,961	23.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		7.00000	8	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,944.00000	3,900	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		3.00000	3	28.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,939.00000	5,895	28.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		1.00000	1	31.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,938.00000	7,893	31.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		0.00000	4,008	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	31.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		0.00000	3,009	26.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		0.00000	1	26.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		0.00000	2,017	21.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put		0.00000	9	21.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		0.00000	1,041	14.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		0.00000	33	14.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		0.00000	362	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		0.00000	354	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call		0.00000	65	23.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		0.00000	2,057	23.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		0.00000	7	24.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put		0.00000	3,999	24.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		0.00000	3	28.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		0.00000	5,995	28.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.95	Call			0.00000	1	31.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put			0.00000	7,993	31.87	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>152,547,887.80</b>	<b>19,092</b>	<b>1,054,506.00</b>
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<b>Grand Total:</b>								<b>152,547,887.80</b>	<b>19,092</b>	<b>1,054,506.00</b>
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